

Options_Data

September 29, 2021

1 Download Options Data

1.1 yfinance

```
[ ]: import yfinance as yf
[ ]: aapl = yf.Ticker("aapl")
[ ]: aapl.options
[ ]: option_exp = aapl.option_chain('2020-03-26')
[ ]: option_exp.calls
[ ]: option_exp.puts
```

2 yahooquery

```
[ ]: from yahooquery import Ticker
[ ]: aapl = Ticker('aapl')
[ ]: import pandas as pd
    df = aapl.option_chain
[ ]: df.index.names
[ ]: df
[ ]: df.loc['aapl']
[ ]: df.loc['aapl', '2020-04-17']
[ ]: df.loc['aapl', '2020-04-17', 'calls']
[ ]: df.loc[df['inTheMoney'] == True]
```

```
[ ]: df.loc[df['inTheMoney'] == True].xs('aapl')
```

3 wallstreet

```
[ ]: from wallstreet import Stock, Call, Put
```

```
[ ]: a = Call('AAPL', d=12, m=2, y=2020, strike=300)
```

```
[ ]: a.price
```

```
[ ]: a.implied_volatility()
```

```
[ ]: a.delta()
```

```
[ ]: a.vega()
```

```
[ ]: a.underlying.price
```

4 yahoo_fin

4.1 for python 3.6+

```
[ ]: from yahoo_fin import options
```

```
[ ]: aapl_dates = options.get_expiration_dates("aapl")
```

```
[ ]: chain = options.get_options_chain("aapl")
```

```
[ ]: chain["calls"]
```

```
[ ]: chain["puts"]
```