

Options Trading Strategies in Python: Basic



quantra

Course Outline

Section 1: Know your options

- Introduction
- Options Terminology
- Quiz 1 & 2
- Put Option
- Quiz 3 & 4
- Put options payoff - IPython notebook document
- Put options payoff - Interactive Exercise
- Call Option
- Quiz 5 & 6
- Call options payoff - IPython notebook document
- Call options payoff - Interactive Exercise

Section 2: Option Nomenclature

- Types of Options
- Quiz 7
- Moneyness
- Put Option
- Quiz 8, 9 & 10
- Put call parity
- Quiz 11

Section 3: Types of Volatility

- Normal Probability Distribution
- Quiz 12, 13 & 14
- Volatility
- Quiz 15 & 16
- Put call parity
- Historical Volatility Calculation - IPython notebook document
- Computing Historical Volatility - Interactive Exercise

Section 4: Option Trading Strategies

- Delta Trading Strategies
- Quiz 17, 18 & 19
- Bull Call Spread Payoff - IPython notebook document
- Bear Put Spread Payoff - IPython notebook document
- Maximum Profit - Interactive Exercise



- Maximum Loss - IPython notebook document
- Hedging With Options
- Quiz 20 & 21
- Protective Put Payoff - IPython notebook document
- Covered Call Payoff - IPython notebook document
- Neutral Strategy: Iron Condor

Section 5: Wrapping up

- Summary
- Downloadable resources