Options Trading Strategies in Python: Basic

In this course, you have learned how to code the Put-Call Payoff, Bear Call Spread, Bear Put Spread, Protective Put, Covered Call and Historical Volatility in Python.

This readme file has the following sections:

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2. Installing packages
3. Running the code
4. Folder structure
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Prerequisites:

Before running these notebooks, you need to set up a Python environment on your local machine. If already present, make sure the Python version is 3.6.1. To change the Python version, open the Anaconda prompt and type the following command:

conda install python=3.6.1

Installing packages:

We have used the following Python libraries in the course. Kindly ensure you have these libraries installed with the same versions as mentioned below. To install the same version on your local system, type these commands on Jupyter notebook.

!pip install numpy == 1.16.4

!pip install pandas == 0.23.4

!pip install matplotlib == 2.2.3

Running the code:

Once you have your system in place, you can run the notebooks using Jupyter interface. This is installed along with Anaconda.

Folder structure:

Folder contains three subfolders divided based on the course sections and one data folder that stores the data required to run them.

data_modules

a. *apple_stock_data.csv*

Know Your Options!

a. *Put Option Payoff.ipynb*
b. *Call Option Payoff.ipynb*

Types of Volatility

a. *Historical Volatility Calculation.ipynb*

Options Trading Strategies

a. *Bull Call Spread.ipynb*
b. *Bear Put Spread.ipynb*
c. *Protective Put.ipynb*
d. *Covered Call.ipynb*

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