Quantsapp
Optimize Opportunities

OPTION CERTIFICATION CURRICULUM

Week 1

Session 1

- LOS 1 - Basics of Stock Market
- Understanding the Stock Market
- Primary and Secondary Market
- Cash and Derivatives
- Understanding the Index
- Market Participants
- Order Book
- Trade and Settlement

Session 2

- LOS 2- Derivative and Futures Market
- Understanding Basic of Derivative Market
- Futures and Forward market
- Derivatives Jargons
- M2M and Margin Concept
- Futures Settlement
- Futures Pricing

Week 2

Session 3

- LOS -3 Options Market
- Understanding CALL and PUT Options
- Options Jargons
- Option Payoff Diagram
- Numerical Practice Question

Session 4

- LOS -4 Option Premium and Moneyness
- Option Premium Calculation
- Concept of Intrinsic Value and Time Value
- Moneyness of the Option - ITM/ATM/ITM
- Numerical Practice Question

Week 3

Session 5

- LOS -5 Open Interest
- Premier on Open Interest and Volume
- Understanding Futures Built Up
- Built Up Cycle
- Reading OI data from options perspective
- Learning to Read Option Chain

Session 6

- LOS -6 Advance OI Concept
- Max Pain and Max Gain
- Put Call Ratio
- Price Oi Percentile and Triggers
- Concept of Options Breakout and Trap

Week 4

Session 7

- Revision and Live Market

Session 8

- Guest Session (Bhavin Desai)

Week 5

Session 9

- LOS -7 Introduction to Option Greeks
- Understanding Option Greeks
- Introduction to Delta
- Delta Calculation and Interpretation
- Delta Addition and Subtraction
- Delta Neutral Strategy

Session 10

- LOS -8 Theta
- Understanding the Theta
- Revisiting the concept of time value
- Theta Decay

Week 6

Session 11

- LOS -9 Gamma
- Delta Recap
- Delta Acceleration
- Gamma Second Order Derivative
- Long Short Gamma
- Option Gamma and Moneyness
- Option Gamma Vs Time to Expiry
- Gamma Vs Volatility

Session 12

- LOS -10 Vega
- Concept of Volatility
- HV,IV and FRV
- Price Vol Relationship

- Understanding Vega
- Impact of Vega on option Price
- Long Volatility and short Volatility
- Vega and Moneyness
- Impact of IV on VEGA
- Volatility Skew

Week 7

Session 13

- Revision and Live Market

Session 14

- Guest Session (Tina Gadodia)

Week 8

Session 15

- LOS -11 Limited Risk w/Spread Combo
- Debit Spread - Bull Call / Bear Put
- Credit Spread - Bear Call / Bull Put
- Ratio Spread
- Butterfly and Condor
- Strategy Modification

Session 16

- LOS -12 Undefined Risk and Volatility Strategy
- Straddle - Long and Short
- Strangle - Long and Short
- Straddle Index
- Backtesting

Week 9

Session 17

- LOS -13 Diagonal Spread and Income Generating Strategy
- Calendar Spread
- Double Calendar Spread
- Cover Call
- Protective Put
- Collar

Session 18

- LOS -14 Advance Option Strategies
- Ratio Backspread
- Guts
- Modified Butterfly
- Ladder Strategies
- Strip and Strap

Week 10

Session 19

- All Strategy Revision

Session 20

- LOS -15 Event Based Trading and Backtesting
- Learn to Analysis and Trade Event Days
- Expiry Day Trading
- Result Analysis and Trade
- RBI Policy

Week 11

Session 21

- LOS -16 Intraday and Expiry Trade Setup
- Learn to create trade setup using QAPP
- Option Writing Expiry Day
- Stock Scanner for Intraday.

Session 22

- LOS - 17 Risk In Derivatives
- Risk in Futures and Options trading
- Selling Options is risky business ??
- Learn to eliminate risk
- Optimizing Option Strategies
- Learn to Optimize Option Strategies Using Optimiser

Week 12

Session 23

- Full Fledge Revision

Session 24

- Guest Session (Shubham Agarwal)