Overview and Introduction

Trade Master is a high-level framework to rapidly test and develop option-based portfolio strategies.

It consists of two layers: 1. a management layer written in Python to handle data, brokerage connection, etc. 2. an analytics layer written in R to perform analytics and handle the high-level prototyping such as choice of entry, exits, portfolio anlytics, etc. 3. Options are priced using C++ and OpenCL to allow fast execution and parallel computing.

Option Strategies

Index Volatility Arbitrage

Split-Strike

Synthetics

Gamma-Scalping

Long-Short Equity Options

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