



Interactive Classroom Bootcamp

Advanced Concepts & Applications of Derivatives (Futures / Options / Swaps / Hedging)

 **Duration: 2 Days (14 Hours)**



**Enhance Your Understanding
Through our complimentary 2-Hour
Live Recap Workshop!**

Original Fees

₹ 20,000/-+Taxes*

Special Fees

₹ 15,000/-

Inclusive of Taxes*

**REGISTER
& PAY NOW**

About the Program

Derivatives work as a tool for risk management. These instruments are an important component of the financial sector. Derivatives have found much of their use in the financial world, especially in hedging against risk.

Also, increasing volatility across global markets has necessitated a multidimensional approach to understanding the importance of Derivatives markets. The concepts are multi-fold and are applicable across all financial markets: Equities, Fixed income, Currencies; domestic or global.

Course Content

The workshop will cover the following topics:

- Derivatives - Quick Recap
- Volatility - ARCH Model, Exponentially Weighted Moving Average (EWMA), GARCH Model, Implied Volatility
- Cash & Carry and Reverse Cash & Carry Arbitrage
- Options Strategy: Bear Call Spread Strategy, Bear Put Spread Strategy
- Long & Short Call Butterfly, Call Condor, Straddle, Strangle
- Bull Call Spread Strategy, Bull Put Spread Strategy
- Long & short call and put
- Option Pricing
- Risk Management in Option Trading
- Long Combo, Protective Call, Synthetic Long Call, Covered Call, Covered Put, Collar
- Time Value, Intrinsic Value, and Moneyness - Detailed Analysis of Open Interest
- Understanding Max Pain data
- Analysis of Option Chains
- Volatility smile (A single option's implied volatility may also follow the volatility smile as it moves more ITM or OTM.)
- Understanding GARCH volatility estimates
- Analysis of option pricing models including the Black-Scholes model
- Visualizing option exposure and Greeks - Delta, Gamma, Theta, Vega, Rho

Course Objective

The course objectives are designed to provide a comprehensive understanding of derivatives, including futures, options, and swaps, and their applications in the market. Participants will learn to analyze option chains and master option pricing to inform strategic trading decisions. Additionally, the course will focus on utilizing Option Greeks to assess risk and enhance trading strategies effectively. Through practical exercises, participants will implement risk management techniques and apply learned concepts in real-world scenarios

Eligibility

This course is open to individuals with a basic understanding of Derivatives and financial markets. Investors, finance professionals, and anyone interested in expanding their knowledge of Options trading are encouraged to attend.

Prerequisite

The individuals attending this session should have a basic understanding of Technical Analysis and the Derivatives

Program Schedule

Duration: 2 Days

Date: Weekend Sessions

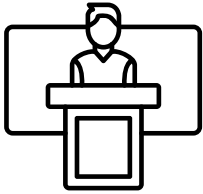
Fees: ₹ 12,712 + Taxes*
(₹ 15,000 Inclusive of Taxes*)

REGISTER
& PAY NOW

Contact Details

Email ID: gen_pdp@nse.co.in

Faculty



NSE Academy hosts a distinguished faculty made up of highly qualified professionals, including CA, CFA, FRM, MBA, IIM graduates, and PhD holders, all with extensive industry and corporate experience. They offer both theoretical and practical perspectives on financial concepts through real-world examples, assisting learners in tackling real-life challenges, fostering innovation, and elevating their knowledge. The faculty comprises leading educators and industry experts dedicated to the professional and personal development of students. Moreover, learners gain valuable insights through interactions with industry leaders and senior executives, benefiting from their global expertise. The exceptional faculty at NSE Academy stands out as one of its greatest assets.



Enhance Your Understanding Through our complimentary **2-Hour Live Recap Workshop!**

This interactive session offers a unique advantage, allowing you to reinforce your learning and clarify any concepts with real-time guidance. Don't miss out on this valuable addition to enhance your understanding!

Refund Policy

- Registration Fees paid by the candidate shall not be refunded under any circumstances after the classes have commenced.
- In case the registered candidate wishes to cancel the registration for the program the candidate shall inform NSE Academy via a written request/Email request a minimum of 2 working days prior to the commencement of the program. Once approved the candidate will be refunded 90% of the total course fees paid for the respective program.