

# Advance Futures and Options



## Program Details :

Advance Futures & Options offer a deeper knowledge into the working of derivative- options & futures. The advanced course covers all important aspects of futures and options that help polish the trading skills of individuals, helping them become better traders. Futures may not be the best way to trade stocks, for instance, but they are a great way to trade specific investments such as commodities, currencies, and indices.

## WHO WILL BENEFIT FROM THIS?

Students | Investors/Clients | Traders | Sub-Brokers/Dealers | Working Executives | Other Financial Intermediaries | Anyone who is interested to learn about trading strategies

## KEY HIGHLIGHTS



### Certificate from NSE Academy

Earn a Certificate of Completion from NSE Academy & Empirical Academy.



### Factors affecting Options Price

Reasons for complexity in options price. Models and calculators for option price calculation



### Create Portfolios

Learn to create a portfolio on Real Time Markets.



### Hands on Case study

Gain hands-on experience of research through modelling and hands-on practical assignments.



### Various Future and Option Formula to calculator

Delta, Gamma, Theta, Vega - concepts and use in Risk management



### Live & Interactive Digital Learning

Learn from anywhere at your comfort

# COURSE OUTLINE

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Derivatives - Quick Recap



Long & short call and put



Volatility - ARCH Model, Exponentially Weighted Moving Average (EWMA), GARCH Model, Implied Volatility



Long Combo, Protective Call, Synthetic Long Call, Covered Call, Covered Put, Collar



Cash & Carry and Reverse Cash & Carry Arbitrage



Option Pricing - Time Value, Intrinsic Value, and Moneyness



Bear Call Spread Strategy, Bear Put Spread Strategy



Bull Call Spread Strategy, Bull Put Spread Strategy



Long & Short Call Butterfly, Call Condor, Straddle, Strangle



Detailed Analysis of Open Interest



Advance Analysis of Option Chains



Volatility smile and associated trading strategies



Identifying & avoiding the traps and sudden direction change in price movement



Advanced Analysis of option pricing models including Black-Scholes model



Visualizing option exposure and Greeks - Delta, Gamma, Theta, Vega, Rho



Hedging volatility risk and the Vanna-Volga method

## KEY TAKEAWAYS

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- Futures and options are both commonly used derivatives contracts that both hedgers and speculators
- Stocks/Contract Selections /Screening Strategies
- Identify Trends, Breakout & Breakdown
- Mastery of Options Chain Analysis

## REGISTRATION / FEES

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Payment Link : <https://rzp.io/rzp/g010NcyP>

Fees: Rs. 15,000 + 18% TAXES  
(Rs. 17,700 inclusive of TAXES)

For more information please Contact Session Coordinator:

Contact No.: +91 91371 80194 | +91 91373 86493

Email us : [helpdesk@empiricalacademy.net](mailto:helpdesk@empiricalacademy.net)

## REFUND POLICY

1. The fees paid by the Candidate shall not be refundable in any circumstances whatsoever except in case of medical reasons or in case of death of a Candidate or his/ her parents. The fees shall be refunded only after production of valid medical certificate proving physical or mental disability of the Candidate to attend the Course, death certificate of the deceased Candidate or his/ her parent, etc.
2. On production of the required documents as mentioned herein above, the fees paid by the Candidate shall be refunded to the Candidate or his/her parent without interest component.
3. NSE ACADEMY is not liable to issue any certificate to the Candidate who has withdrawn from the said course

# THE FACULTY:

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Highly Qualified faculty (Including CA,CFA,FRM,MBA and PhD holders) having experience of working in the Corporate World. So that they can give a better understanding of financial concepts with real-world implications. Along with giving real-life example the faculty will also support you in solving the real-life scenario and help the learners innovate in business practice.

Empirical Academy faculty team includes outstanding educators and researchers from both the academic and business sectors, contributing towards the overall professional and personal growth of the students. Interactions with prominent leaders/senior executives from the industry, allowing you to benefit from the experience gained in leading positions around the globe. Empirical Academy Faculty are highly qualified and experienced faculty are the greatest asset of the Organisation.