

NSE Academy and IIT Madras jointly present

## **2 Day Management Development Program** **Advanced Futures and Options Trading Strategies**

8<sup>th</sup> & 9<sup>th</sup> December 2017



## O v e r v i e w

### Overview

Stock markets across the world are facing mayhem of several drifts and turns. The abrupt changes in the economic and fundamental factors are leading to high volatility and contagion. Global shocks and trends often aggravate turmoil in the domestic markets. Given the dynamic environment, derivatives offer incessant opportunities to the portfolio managers to hedge the investment risk. The exchange traded derivatives such as futures and options are widely traded instruments across multiple asset markets. Hence honing absolute expert knowledge and skill in these instruments will enable finance professionals to be winners in aggressive market space. This MDP intends to enhance the competitiveness and efficiency of professionals associated with cross sections of trading and investment industry. The program deliberates on theoretical pricing models, option Greeks, put call relationships as well as discusses the practical application of trading and arbitrage strategies for portfolio optimization.

### Learning Outcomes of the program

The participants will be able to

- Comprehend the basket of derivative instruments that help to hedge the investment risk in financial asset markets
- Identify profitable arbitrage opportunities across the asset markets
- Design suitable trading strategies to maximize their profits

## P r o g r a m C o n t e n t

### Day : 1

- Hedging with Futures
- Determinants of Option Prices – Black -Scholes model
- Visualizing Option Exposure and Greeks
- Option Trading strategies

### Day : 2

- Arbitrage Strategies (Call call arbitrage , Skew arbitrage, volatility arbitrage)
- Hedging option book ( Gamma scalping , option Shorting )
- Volatility smile and associated trading opportunities
- Hedging Volatility risk

## **WHO SHOULD ATTEND?**

The workshop is ideal for  
Corporate Executives, Financial  
Intermediaries, Fund Managers,  
Students, Investors,  
Media & Journalist, Brokers/Dealers  
& anyone who wants to learn  
Trading in Futures and Options

## W O R K S H O P D E T A I L S

### **MANAGEMENT DEVELOPMENT PROGRAM IS A TWO DAY EXECUTIVE WORKSHOP**

Dates: December 8 - 9, 2017  
Venue: IIT Madras, Chennai - 600 036.

### **FEE & REGISTRATION**

Rs. 50,000/- + 18% GST  
10% for Early bird (Registration before 30<sup>th</sup> of November) | 20% for IIT alumni | 20% for bulk booking (3 or more)

### **PAYMENT MODE: DEMAND DRAFT AND ONLINE PAYMENT**

Account payee demand draft drawn in favour of "NSE ACADEMY LIMITED ", payable in Chennai, should reach NSE Academy at least seven days before the commencement of the program.

### **FOR ANY FURTHER QUERIES AND FOR ONLINE PAYMENT OPTION PLEASE CONTACT**

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Dr. Krishna Prasanna P, +91-44-22574571, Email: [pkp@iitm.ac.in](mailto:pkp@iitm.ac.in)



*May prosperity always bloom*

## MDP NOMINATION FORM

### 2 DAY MANAGEMENT DEVELOPMENT PROGRAM ON TRADING IN FUTURES AND OPTIONS

Step 1. Take a printout of this Nomination Form

Step 2. Fill the Nomination Form with the required details

Step 3. Make a Demand Draft of Fees: Rs. 50,000/- + 18% GST payable at Chennai in favour of "NSE ACADEMY LIMITED"

Step 4. Send the Demand Draft along with completed registration form and Copy of pan card to

**Vinodh James (CRO)**, Mobile: 9566232444

**National Stock Exchange of India Limited**

8th Floor, Arihant Nitco Park, 90, Dr.Radhakrishnan Salai, Mylapore, Chennai - 600 004

Email: vjames@nse.co.in

Details	Participant 1	Participant 2	Participant 3
Name			
Email id			
Mobile			
Date of Birth			
Designation			
Organisation			
Years of experience in Stock Market			

**Sponsored by:** a) Self b) Company

**How did you come to know about the program:**

a) SMS b) Email c) Facebook d) NSE website e) Friends f) IIT website

**Correspondence Address:** .....

Pin Code: .....

**Programme Opted For:** Date: .....

**Payment Details:** Amount (Rs.) ..... Demand Draft No. ....

Date of DD ..... Bank .....

**Bank Details:**

Bank name : HDFC Bank Account number : 00040340007551  
 Type of account : Current a/c IFSC code : HDFC0000004  
 Bank address : 759, ITC Center, Anna Salai, OPP T.V.S, Chennai - 600002

**ABOUT NSE ACADEMY:**

NSE Academy Limited, a wholly owned subsidiary of the National Stock Exchange of India Limited (NSE), aims at cultivating a culture of knowledge to help professionals to take informed decisions relating to the securities market and has initiated a number of educational initiatives such as certification program, financial literacy at school level, short term courses at college level etc. to develop a pool of human resources having the right skills and expertise to help enhance quality intermediation in the financial markets.

**About Department of Management Studies at IITM**

The Department of Management Studies was established in the year 2004 as a home to the popular Master in Business Administration course being taught from August 2001. It is the first IIT to open its doors to enthusiasts from streams other than Engineering such as B.A, B.Sc & B.Com in 2013. Besides the MBA program, the department has research programs at the Master's (MS) and Doctoral (PhD) levels, an MS (Entrepreneurship) program. The department is also a partner in multi institutional Diploma program (PGPEX- VLM) for Visionary Leaders in Manufacturing, along with IIM Calcutta and IIT Kanpur. The department also offers Executive Master of Business Administration (EMBA), a two-year degree program aimed at providing mid- career working professionals with a functional and integrative perspective for imbibing contemporary management knowledge to lead modern business organizations. The Department has highly qualified and dedicated faculty from a variety of functional areas of management, including some of the best researchers of the country. Management consulting, Sponsored Research and Executive Development Programs are among the multitude of activities in which the faculty members are engaged. The Department has a teaching pool of 25 regular faculty with excellent credentials for teaching and research maintaining a healthy faculty-student ratio of 1:5.



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 **NSE ACADEMY**

**National Stock Exchange of India Limited**

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