

Advanced Options Trader

INTRODUCTION

OPTIONS FOR MARKET PARTICIPANTS is the most relevant course for current market participants who would like to upgrade their existing skill-set and capitalize on the emerging opportunities in Indian financial services. Options is one of the forefront products which will gain strong prominence in the near future. With the evolution of equity, commodities and currency markets in India, exchange traded Options, owing to its characteristic of risk aversion, will witness high interest from the varied cross sections of the society. This course promises to create the most relevant and practical knowledge base on the subject for the participants.

CONCEPT

As the Indian market is escalating towards the new integrated complexities of the international financial system, a strong need of knowing the various tools and techniques of analyzing the markets has become an important consideration. Options, in the international arena, is a highly accepted and regarded derivatives product, just like an insurance policy. The most traded exchange-traded derivatives products is KOSPI 200 Index Options. As the world economics move in favor of exchange traded products from OTC contracts because of the continued crisis, there is a high probability of this derivatives class being given an increasing recognition.

COURSE CONTENT

<i>Topics Covered</i>	<i>Topics Covered</i>
<ul style="list-style-type: none"> • Introducing Derivatives • Introducing Options • Indian market • International market • Moneyness of an option • Options Pricing – Intrinsic value and Time Value • Factors affecting the price of Option • Options pricing models • Volatility • Open Interest • Put-Call parity • Introduction to Greeks • Trading Strategies <ul style="list-style-type: none"> ◦ Butterfly ◦ Straddle ◦ Strangle ◦ Condors 	<ul style="list-style-type: none"> • Advance trading strategies <ul style="list-style-type: none"> ◦ Gamma Scalping ◦ Ratio trades ◦ Calendar spread • Trading Greeks and their usage in risk management • OTHER Products (VIX ,Variance Swaps) • Cost benefit analysis of the portfolio (Analysing Margin and Brokerage) • Lessons from the Past

COURSE DURATION

1 month – 3 days a week

