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Applied Options & Trading Strategies with Derivative Analytics

Data & Analytics maximize your wealth, ignorance & emotions spoil your wealth

Training By:

Dr. Anup Raj: PhD in Financial Derivatives, 17 Year Experience in Financial Market. [Derivatives Trading & Research, Portfolio Management, Arbitrage Trading Models, Directional Derivatives Trading - Technical, Quantitative & Algo Trading Strategies, Building Analytics Algorithms & Automated Trading, Automated Market Analytics, Research & Execution of Quant Models, Technical Models & Fundamental Models. Investment Experience across Markets & Assets], Ex-Professor of Finance, IILM. Visiting Professor @ Amity, FIIB, IBS, ICFP, Galgotias University, DIAS etc.

Mentoring & Advisory By:

Mr. Neeraj Khurana, Cofounder & Chief Mentor, IIIRTA

Duration:25 Hours

DAY 1 & 2:

(1) Applied Financial Derivative Tools in Financial Market & its application

(2) Understanding of Risk/Reward Dynamics of Derivatives & the language of Futures & Options

(3) Understanding Pay Off Structure in terms of Profit/Loss (On Expiry & Before Expiry)

(4) The myth about unlimited profit & loss in Futures & Options

DAY 3 & 4:

(5) Understanding of Volatility and its mathematics & introduction to Derivatives Pricing Model

(6) Applied methods to price Derivatives with focus on Futures & Options only

(7) Concept of Cost of Carry, Backwardation, Contango, Implied yield & Futures Chain

(8) Decision making tool about Option Buying & Option Selling

DAY 5 & 6 :

(9) Concept of Risk-Free profit through Arbitrage using Futures and Futures Chain

(10) Factors impacting Options' Price (Before expiration & on the expiration)

(11) Option sensitivities in terms of Greeks (Delta, Gama, Vega, Theta & Rho)

(12) Application of Speed Vs. Time in Volatility for option pricing

(13) Option Elasticity & its application to maximize return

DAY 7 & 8:

(14) Introduction & Application to the higher order of Greeks (Delta Bleed,Charm,Dvega&Dgama)

(15) Applied tools of Risk Management using Futures & Options

(16) Option Portfolio Risk Management Strategies, Delta Neutral Vs. Gama Neutral

(17) Introduction to Directional, Semi Directional, Synthetics, Market Neutral Options Strategies

(18) Special & Focused Strategies for **Expiry** in Options at minimum risk

DAY 9 &10:

(19) How to Apply Technical Indicators like SMA, EMA, Bollinger Band, CPR & other statistical indicators to play Options Strategies

(20) Application of options for direction prediction

(21) Application & tools of Position Management in integration with Risk Management

(22) Money Management in terms of Costing of trading & Margin requirement

DAY 11 & 12:

(23) Illusion of Open Interest & Put Call Ratio in Option Trading

(24) Critical Role of Volatility, Volatility Skew, Strike Price in options trading & Volatility based strategies

(25) Understanding the Physical Settlement Mechanism of Futures & Options

(26) Dissection of Transaction Cost and its impact on profitability

(27) Doubt Clearing Session

LONG TERM BENEFITS:

YEAR 1: **1 Year of Support: Doubt clearing session and discussion on online support.**

LIFETIME: **Lifetime Access to Social Media trading Community to discuss Trading Ideas & topics learnt.**