



Options



SCHOOL OF MANAGEMENT STUDIES
COCHIN UNIVERSITY OF SCIENCE & TECHNOLOGY
Six Day National Level
Management Development Program

FINANCIAL OPTIONS AND STRATEGIES

6 NOVEMBER TO 11 NOVEMBER, 2020



Investing in yourself is the best thing you can do, and as a part of investing in yourself; you should learn more about money management."

– Warren Buffett

About School of Management Studies (SMS), CUSAT

The School of Management Studies (SMS) was established in 1964 with an aim to promote management education, research and consultancy. SMS is one of the earliest management institutes in the country and the biggest school of Cochin University of Science and Technology (CUSAT). CUSAT is a State university re-accredited with NAAC 'A' grade and is consistently placed among the top Universities in India. CUSAT offers a wide faculty covering disciplines of Engineering, Technology, Environmental Studies, Humanities, Law, Marine Sciences, Medical Sciences & Technology, Pure Science, Social Sciences. Located in Kochi, CUSAT had transcended the geographic boundaries through various international collaborations with partnering institutions from USA, Europe, Russia, Japan, France and Korea to name a few.

About this MDP

The purpose of this Management Development Program is to enhance the understanding of financial derivatives (options in particular) among faculty members, traders and executives working in this domain. This six day training program starts with a quick orientation of the options basics and moves to option strategies. The program aims to provide balanced insights to the conceptual understanding of market dynamics and practical aspects of option trading. In the advanced stage of the program the focus is on identification of arbitrage opportunities and on a series of option strategies. The pedagogy includes discussions, lectures and hands on exercises on contextualized/live market data. The session will be conducted online using Google Meet platform. Participants are required to have a desktop/laptop and a stable internet connectivity during the program. The sessions will be held during evenings on week-days and during day hours on week-ends. Detailed session plan will be sent to the participants by 27th Oct. Details can also be viewed on the CUSAT website.

Who Can Participate?

Faculty members of institutions offering higher education or professional training in Finance, Commerce, Economics, Management and Accounting can participate in this program. Faculty members teaching at undergraduate level may also benefit by participating in this program.

Beginners and seasoned **traders** in Futures and Options segment can also gain insights from this MDP. **New recruits and middle level executives/managers** working in stock broking firms and banking companies, personal finance consultants can also participate in this program. The target groups invited to participate in this program and the expected outcomes are outlined below:

Target Group	Expected Outcome
Faculty members (PG Courses)	Faculty members teaching financial derivatives, financial risk management, security analysis and other subjects in finance area can gain a balanced insight of theory and practice in F&O segment, and thereby facilitate them to develop better course plans, course delivery and perspectives for research in this domain.
Faculty members (UG Courses)	Faculty members teaching in finance area at UG levels can also gain insights on microstructure of the stock markets (F&O segment in particular), and thereby develop a deeper understanding of financial markets and instruments.
Beginners and Middle Level Executives from broking houses, banking companies and NBFCs	This MDP can help you become better knowledge workers. You can expect to deliver more suitable and learned advices to your clients after successfully completing this MDP. Executives planning to clear NISM derivatives module can also benefit from this program.
Traders, Investors and Personal finance consultants	Beginners as well as moderately experienced traders and investors can gain insights into basics of options, option properties, microstructure of option markets, and option strategies. This MDP can help you to become more equipped and skilled to take option positions and adopt strategies.
Researchers and others curious about F&O	Researchers and others curious about F&O can look forward to gain a balanced insight of theory and practice in F&O, option properties, strategies and contemporary issues in this domain.
Aspirants of NISM derivatives module	This MDP will cover major chunk of portions for NISM derivatives module. The aspirants of NISM derivatives module can deeply benefit from this program.

"The best way to measure your investing success is not by whether you're beating the market but by whether you've put in place a financial plan and a behavioral discipline that are likely to get you where you want to go."

Benjamin Graham

Resource Persons:

- **Dr. Rakesh Krishnan M** (Program Coordinator)
Assistant Professor, School of Management Studies, CUSAT
- **Dr. Saji T.G**
Associate Professor, School of Management Studies, CUSAT
- **Shri. Ritesh Nandwain**
AGM, SEBI (now on deputation to National Institute of Securities Markets (NISM))
- **Dr. Velagala D M V Lakshmi**
Associate Professor, IBS, Hyderabad.
- **Shri. Gokulnath Raja**
National Institute of Securities Markets (NISM)
- **Shri. Vinoo Mathew**
(Former Executive Vice President- Research, Wealth Discovery Securities Pvt Ltd. N.Delhi)

Broad Contents to be Covered in the Program

Introduction to different securities markets segments (cash/F&O), Concept of net cash settlement. Motives for trading in F&O - Introduction to hedging - futures to options - Introduction to options contracts- types - positions - payoffs - Option Properties and Option Greeks - lower bounds - upper bounds - put-call parity - Arbitrage in options - Option pricing - Binomial/Black model - Introduction to option strategies. The following option strategies will be discussed in the program:

- Straddle (Long and Short) -Strangle (Long and Short)
- Strips - Straps
- Bull Call Spread - Bear Put Spread
- Box Spread
- Butterfly Spread
- Condor Spread
- Covered Call - Protective Put
- Ratio Call and Ratio Put Spread
- Bull Call Ladder and Bear Call Ladder - Bull Put Ladder and Bear Put Ladder.

Detailed session plan will be sent to the participants by 27th Oct.

Patron General

Prof. (Dr.) K.N. Madhusoodanan
Vice Chancellor, CUSAT

Chief Patron

Prof. (Dr.) P.G.Sankaran
Pro-Vice Chancellor, CUSAT

Patron

Prof. (Dr).D. Mavoothu
Director, School of Management Studies, CUSAT.

Program Coordinator

Dr. Rakesh Krishnan M



Presently Assistant Professor at School of Management Studies, CUSAT. He has around 15 years of experience in teaching financial instruments and options. He had earlier worked for broking houses before joining academics, and has handled a series of training programs in financial markets domain for broking houses, NSE and NBFCs. He has trading exposure of around 18 years and is also consulted for investment advises.

Email: mrakeshkrishnan@cusat.ac.in **Mob:** 91 9447700081

Registration

All interested participants are requested to complete the registration process by following the link below/QR code before 4th Nov, 2020. The batch size shall be restricted to 50 so as to facilitate effective trainer- participant interaction. If there are more applicants, a new batch would be initiated. The batch strength shall be restricted to 50 participants.

Registration link: <https://forms.gle/rcDMPg3ih2Sbwx1U9>

You can scan
the QR code to
directly go to the
registration link



Certificates

All registered participants successfully completing the program will receive the hard and soft copies of the certificate issued by the School of Management Studies, CUSAT.

Fees

Participants can make the payment through internet banking or by scanning the QR code with your UPI interface.

Fee for this five day MDP is Rs 1500/-.

(Early bird registration fee is Rs 1250/- till 26th Oct)

Bank Account Details

Bank: State Bank of India, CUSAT Branch (IFSC: SBIN0010559)

Account Number: 39709276171

Account Name: Rakesh Krishnan Coordinator MDPs

Please scan
to pay



For Details:

Contact: Dr. Rakesh Krishnan M

Email: mrakeshkrishnan@cusat.ac.in

Mob: 91 9447700081

UPI ID: SMSCUSAT@SBI

Our Philosophy:

The University's basic philosophy and goals find eloquent expression in its Coat of Arms emblazoning the motto "Tejaswinavadhitamastu" which in essence means "may the wisdom accrued deify us both, the teacher and the taught and percolate to the Universe in its totality".