



**NSE**  
Academy



# Management Development Program On Financial Derivatives



## About the program

Management development program is certified course in Financial markets, Securities Markets, Corporate finance & Business Analytics is a joint program being offered by National Stock Exchange Academy and VES Institute of management studies & research. The aim of this program is to equip executives & experience students.

## Program objective:

MDPs aims to enhance the competitiveness of executives of all levels in the financial industry. It is designed to assist professionals to take on a leadership role in their position individually and collectively, while improving their knowledge. MDPs are vital for practicing professionals and managers who are keen to take on leaderships roles with their organization. MDPs attract some of the finest faculty from industry. Participants learn from both the rich practical experience of the faculty, as well as from the diverse experience of fellow learners. It provides an ideal platform for gaining new insights in order to be successful. It also conducts in-house workshops for corporates and financial institutions, especially designed for members, corporate executives, entrepreneurs, businessmen and students

## Significance of program

Derivatives are the financial contracts or instruments, which derive their value from some other variables. In short, these are the instruments whose value depends on underlying asset. The importance of derivatives is many fold. The power of derivatives lies in their versatility. They enable you to adapt or adjust your position according to any situation that arises. Options can be as speculative or as conservative as you want. This means you can do everything from protecting a position from a decline to outright betting on the movement of a market or index.

It is imperative to develop domain knowledge expertise in quantitative and qualitative Trading skills in Derivative so as to trade or invest profitably .It helps us understand the market in a better manner and often allows us to frame difference strategies as per the market movements. Increasing volatility across global markets has necessitated a multidimensional approach for understanding the Importance of Derivative Trading. Given the current market scenario and dynamism, Derivative Trading has attracted attention more than ever before. The concepts are multi-fold and are applicable across all financial markets: equities, fixed income, currencies-domestic or global.

The course is a comprehensive workshop on Derivative Trading for analysts, dealers, traders, consultants, and other market practitioners. The course provides an opportunity to understand various strategies.

# Course structure

## Corporate Finance – Corporate Valuation

- Introduction to Derivatives
- Market Index
- Futures & Options
- Trading, Clearing and Settlement
- Regulatory Framework

## Learning's from the program

On completion of this course unit the candidate should:

- be familiar with the characteristics of the relevant financial derivative instruments
- understand how financial derivatives are valued based on no arbitrage pricing arguments and risk-neutral valuation methods
- understand how the instruments covered can be used to implement basic market risk management strategies, appropriate for corporate applications
- be able to solve basic problems requiring the ability to price derivative instruments and hedge market risk based on numerical data and current market conventions
- have acquired the basic skills required for pricing financial derivatives, including familiarity with some central techniques, namely risk-neutral valuation, no-arbitrage pricing, the binomial model, and the Black-Scholes model
- be able to exercise basic quantitative and mathematical skills in pricing derivative instruments
- be able to exercise a capacity for independent and self-managed learning

## Who should attend?

- Corporate executives
- Students with work experience in finance domain
- Stock Brokers
- Fund managers
- Financial intermediaries

## Duration of program

Maximum duration: 40 hours

Total 8 days – per-day 5 hours

Timing: 10 am to 5 pm

Sessions will be conducted on all Saturdays and Sunday.

## **Assessment**

Candidates have to undergo an internal / term evaluation of hundred marks of the subject. It will be an online assessment.

## **Pedagogy**

The course will be conducted by well-qualified and experienced faculty members. Candidates will be passing through a rigorous process of classroom teaching, assignment, case studies.

## **Certification**

A candidate will be declared successful and awarded a joint certification by VES institute of management studies and research and NSE Academy based on following criteria:

- Securing at least 50% marks in internal/term examination
- Submission of project work and assignment of satisfactory quality
- Meeting attendance requirement as decided by VESIM.

## **Fee for the program**

Registration Fees : Rs.1000/- (Incl. of Tax)

Total Course Fees : Rs.21,500/- (Incl. of Tax)

Payment Mode : Online (Refer registration form for details)

## **Program schedule**

Program is scheduled to commence on 30th March 2019 to be conducted over one month.

## **Venue of the program**

VES Institute of management studies and research Hashu Advani Memorial Complex, 495-497, Collector's Colony, Chembur, Mumbai

## Financial Derivatives Registration Form

Latest  
Passport Size  
Photograph

Name: \_\_\_\_\_

Mobile number: \_\_\_\_\_ E-mail ID: \_\_\_\_\_

DOB: \_\_\_\_\_ PAN: \_\_\_\_\_

Correspon Address: \_\_\_\_\_

City: \_\_\_\_\_ Pin: \_\_\_\_\_

Name of Institution/College associated with:

\_\_\_\_\_

Name of course/degree being pursued:

\_\_\_\_\_

How did you come to know about the Corporate Valuation & Value Creation program?

\_\_\_\_\_

**Kindly Note:** - The registration is on first come first served basis only and VESIM reserves all rights to close registrations without prior notification. Send the documents to:

Ms. (Dr) Laxmi Goritiyal

Contact Number: 9969977412

E-mail ID: laxmi.goritiyal@ves.ac.in / guptap@nse.co.in

Website: www.nseindia.com / www.vesim.ves.ac.in

Payment can be made through NEFT or DD to the following details:

Name of the Bank : ICICI Bank

A/c Name : VES Institute of Management Studies & Research Payment A/c

A/c No : 623901265931

IFSC Code : ICIC0006239

Branch Code : 006239

Branch : Chembur

And DD should be in the name of VES Institute of Management Studies & Research Payment A/c



*May prosperity always bloom*

**NSE Academy Limited**

Exchange Plaza, C-1, Block G,  
Bandra Kurla Complex, Bandra (E),  
Website: [www.nseindia.com](http://www.nseindia.com)

