

Demystifying Derivatives

Duration – 8 Hours

Course contents

- What are derivatives?
- Players in derivatives market
- Trading of derivatives
- Forwards
- Futures
 - Hedging strategies
 - Arbitrage
 - Financial futures contracts
- Options
 - Types of options
 - Options terminologies
 - Moneyness of options
- Swaps
- Derivatives covering each risk type in banking
 - Credit default swap
 - Collateralized Debt Obligation
 - Cap, floor and collar
 - Swaptions
- Risks in derivatives