भारतीय प्रौद्योगिकी संस्थान दिल्ली
Indian Institute of Technology Delhi
Department of Management Studies

Continuing Education Programme: Derivatives

Course Objectives

The course will equip participants with tools and techniques, which enable them to understand derivatives with focus on forwards, futures and options. At the completion of the program, participants will be able to understand how prices of derivatives are determined, and how these contracts are used by hedgers, speculators, and arbitrageurs for various purposes. The participants will be able to understand how derivatives are used by different market participants in response to changing economy-wide variables that affect movements in prices of different asset classes.

Course Content

The course covers how derivative markets function, how derivative securities are priced, their usage and the associated risks. Forwards and futures, options on stocks, stock indices, and currencies, binomial model and Black-Scholes-Merton model for option pricing, and trading strategies using options will be discussed. The course will also provide an overview of macroeconomic environment and economy-wide variables, such as economic growth, interest rates, exchange rate regime, which affect asset prices.

Tentative Schedule

Total number of teaching hours for this course is 42. Classes will be held from 9am to 5pm on Saturdays/Sundays between 8th February and 22nd March. Final schedule will be sent to selected participants.

For whom?

Working professionals, faculty interested in teaching a course on derivatives, and students interested in pursuing a career in financial services sector.

Certificate of Participation

This course is offered under the Continuing Education Programme (CEP) of IIT Delhi and is not a Degree Programme. Participants will be awarded "*Certificate of Participation*" at the successful completion of the course.

Faculty

Dr Neeru Chaudhry, Assistant Professor in Finance, Department of Management Studies, IIT Delhi
Dr Eri Ikeda, Assistant Professor in Economics, Department of Management Studies, IIT Delhi

How to Apply

Fill in the application form on the next page and send it by email to Neeru.Chaudhry@dms.iitd.ac.in. Last date for receiving application is 7th February, 2020. Program fees of Rs 70,800 is to be paid by 7th February 2020. It includes morning and afternoon tea, and lunch. On the spot registration will be on 8th February at 8 am at the Programme venue.

Payments will be accepted only through demand draft or e-transfer/RTGS/NEFT to the following account:
Bank: State Bank of India, IITD Hauz Khas, New Delhi 110016

Beneficiary: IITD CEP Account	*Account Type:* Saving account	*Account No.:* 36819334799
MICR Code: 110002156	*IFSC Code:* SBIN0001077	*SWIFT Code:* SBININBB547

Questions?

For course related queries, send email to Neeru.Chaudhry@dms.iitd.ac.in
For general queries, send email to ashwanicepiitd@gmail.com or call on phone: +91 11 2659 7996/1343

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Application Form

Continuing Education Programme: Derivatives

Applicant Name: _____

Organization: _____

Current Designation: _____

Postal Address: _____

_____

Phone: _____

Email: _____

Do you have a master degree? YES / NO
If yes, in what field is your master degree? _____

Do you have a doctoral degree? YES / NO
If yes, in what field is your doctoral degree? _____
What was the topic of your dissertation? _____

Brief summary of your work experience

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Why do you want to attend this course?

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