

DERIVATIVES & RISK MANAGEMENT SOLVED NOTES EBOOK CHAPTERWISE



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Description

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PREVIEW OF CHAPTERS SYLLABUS

DERIVATIVES & RISK MANAGEMENT

Content

1 Introduction to derivatives: Definition, types of derivatives, Uses of derivatives, Exchange-traded vs. OTC derivatives, Derivatives in India, Regulation for derivatives trading and SEBI guidelines related to derivatives trade.

2 Introduction to Forwards and Futures: Basic Hedging practices, Forward contracts, Limitations of forward markets, Introduction to futures, Stock Index futures, Commodity Futures and Currency Futures, Distinction between futures and forwards contracts, pay-offs, Cash settlement Vs Physical settlement

3 Pricing of Future Contracts: Pricing Principles, Beta and Optimal Hedge Ratio.

4 Introduction to Options: Option terminology and Types, Index derivatives, European and American calls and puts, Exotic and Asian Options

5 Option Strategies and Pay-offs, Option Pricing and Put-Call parity.

6 Swaps: Meaning, overview, interest rate swaps, currency swaps, credit risk, mechanics of swaps

7 Interest Rate Derivatives & Euro-Dollar Derivatives: T-Bill and T-bond Futures, Euro-Dollar Derivatives, Forward Rate Agreement (FRA), Duration, Convexity

8 Credit Derivatives: Types of Credit Derivatives, Credit Default Swaps, Collateralized Debt Obligations, The Indian Scenario, credit risk mitigation, Weather and Energy Derivatives

9 Risk Management with Derivatives: Hedging Using Greeks (Delta-Gamma Hedging), Hedging with Futures (Strategies of hedging, speculation and arbitrage):

Index Options and futures, VaR, Historical Simulations, Risk management structure and policies in India

10 Management of Derivatives Exposure: Introduction, nature of derivatives trading, setting of Risk-vision, reasons for managing derivatives risk and types of risk in derivative trading. Futures and options trading system, Basis of trading

Details

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