THE INSTITUTE OF CHARTERED ACCOUNTANTS OF INDIA

(Set up by an Act of Parliament)

Committee on Capital Market and Investors Protection
The Institute of Chartered Accountants of India
25th January 2021

Online Certificate Course on Derivatives

The Committee on Capital Market and Investors Protection is pleased to announce its 1st Online batch of Certificate Course on Derivatives as per below details: -

Details of 1st Online Batch of Certificate Course on Derivatives	
Starting from 6th February -11th April, 2021	Time: 10:00 AM to 1:00 PM
Course Fee: Rs. 17,700/- (inclusive of GST) per member	Batch size: Maximum 100 participants*
Classes on Weekends Batch (Saturday Sunday only)	30 CPE Hours Credit
Online Payment Link	Access to Classes through SSP Login Only
100 % fee refund in case the batch is cancelled by the Committee	About the Course
Reach us at derivatives@icai.in for queries	About Course Curriculum

Day	Date	Hours	Sessions	Topic
1	6.02.2021	1 ½	1	**Chapter 1 - Introduction to Forwards, Futures and Options**
		1 ½	2	**Chapter 2 - Futures Market**
2	7.02.2021	1 ½	3	**Chapter 3 - Pricing of Forwards and Futures**
		1 ½	4	**Chapter 4 - Hedging using Futures**
3	13.02.2021	1 ½	5	**Chapter 5 - Interest Rate Futures**
		1 ½	6	**Tutorial I – Forwards and Futures** • Problem solving session by the participants
4	14.02.2021	1 ½	7	**Case Discussion** – Application for Financial Futures (Caselets 1,3,4 and 5) - HBS case no. 9-286-109
		1 ½	8	**Chapter 6 - Swaps**
5	20.02.2021	1 ½	9	**Chapter 6 - Swaps - continued**
		1 ½	10	**Tutorial II – Swaps** • Problem solving session by the participants
6	21.02.2021	1 ½	11	**Chapter 7 - Option Markets**
		1 ½	12	**Chapter 8 - Properties of Stock Option Prices**
7	27.02.2021	1 ½	13	**Tutorial III – Option Basics** • Problem solving session by the participants
		1 ½	14	**Chapter 9 - Option Trading Strategies**
8	28.02.2021	1 ½	15	**Chapter 9 - Option Trading Strategies - continued**
		1 ½	16	**Tutorial IV - Option Trading Strategies** • Problem solving session by the participants
9	6.03.2021	1 ½	17	**Chapter 10 - Option Pricing – Binomial Model**
		1 ½	18	**Chapter 11 - Option Pricing – Black-Scholes-Merton Model**
10	7.03.2021	1 ½	19	**Chapter 11 - Option Pricing – Black-Scholes-Merton Model - continued**
		1 ½	20	**Chapter 12 - Option Greeks**
11	13.03.2021	1 ½	21	**Tutorial V - Option Pricing and Greeks** • Problem solving session by the participants
		1 ½	22	**Case Discussion** –

				1. Risk management at Apache -HBS case no. 9-201-113 2. Advisory on Currency Risk at ICICI Bank- HBS case no. 9-205-074
12	14.03.2021	1 ½	23	**Introduction to Bloomberg Terminal**
		1 ½	24	**Introduction to Bloomberg Terminal**
13	20.03.2021	1 ½	25	**Chapter 13 - Exotic Options**
		1 ½	26	**Chapter 14 - Credit Derivatives**
14	21.03.2021	1 ½	27	**Chapter 15 - Real Options**
		1 ½	28	**Chapter 16 - Derivative Mishaps and Lessons**
15	27.03.2021	1 ½	29	**Accounting and Taxation of Derivatives**
		1 ½	30	**Accounting and Taxation of Derivatives**
16	28.03.2021	1 ½	31	**Accounting and Taxation of Derivatives**
		1 ½	32	**Accounting and Taxation of Derivatives**
17	3.04.2021	1 ½	33	**Financial derivatives – Practical Exercise**
		1 ½	34	**Financial derivatives – Practical Exercise**
18	4.04.2021	1 ½	35	**Financial derivatives – Practical Exercise**
		1 ½	36	**Financial derivatives – Practical Exercise**
19	10.04.2021	1 ½	37	**Financial derivatives – Practical Exercise**
		1 ½	38	**Financial derivatives – Practical Exercise**
20	11.04.2021	1 ½	39	**Interaction with CFO**
		1 ½	40	**Interaction with CFO**
Total		**60 Hrs**		
	90% attendance in classes is mandatory for appearing in the exams.			
	Online Exams will be conducted through DLH i.e. one paper with 100 % MCQs			
*	**The batch will be convened if 100 participants registered for the Course.**			

With warm regards

Chairman & Vice Chairman
Committee on Capital Market and Investors Protection