



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 1 st 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