

# **SANGUINE INSTITUTE OF FINANCIAL MARKET (SIFM) Basics of Derivatives Syllabus**

## **1**

### **Basics of Derivatives**

- 1.1 What are the Derivatives?**
- 1.2 Basic Derivative Terminologies**
- 1.3 Forward Contracts**
- 1.4 Derivative Market Participants**
- 1.5 Difference b/w Futures & Options**

## **2**

### **All about Future**

- 2.1 Major limitations of Forwards***
- 2.2 Future contracts and its Features***
- 2.3 Naked and Calendar Spread positions***
- 2.4 What is Beta?***
- 2.5 Pay - off - Future Contract***
- 2.6 Portfolio Construction and its hedging using beta***
- 2.7 Pricing of Futures***
- 2.8 Price risk in Index Futures***
- 2.9 Hedging-Using Futures***
- 2.10 Systematic and Unsystematic Risk***
- 2.11 Hedging using Index***

# 3

## **Introductions to Options**

- 3.1 What are the options?**
- 3.2 Important Terminologies**
- 3.3 Put Option – Buy & Sell**
- 3.4 Call Option – Buy & Sell**
- 3.5 Money Ness of Option : ITM, OTM, ATM**
- 3.6 Bull Call spread – Bear Call spread**
- 3.7 Intrinsic Value & Time Value**
- 3.8 Candle Spread & Diagonal Spread**
- 3.9 Strangle (Long & Short)**
- 3.10 Reverse & Standard Lizard jade**
- 3.11 Straddle (Long & Short)**
- 3.12 Protective Call & Put**
- 3.13 Iron Condors**
- 3.14 Covered Call & Put**

# 4

## **What is Open Interest? Use of Open Interest**

- 4.1 Use of Open Interest in Futures**
- 4.2 Max Pain Theory**
- 4.3 Introduction to Open Interest**
- 4.4 PCR Ratio**
- 4.5 Live Open Interest Analysis**
- 4.6 Sensibull Tour**