Optionalysis Seminar Series
Derivatives, Risk management and quant strategies

Intensive 2-day seminar focused on explaining the concepts so all types of participants can gain deep insight – without being encumbered with heavy and unintelligible math formula!

Emphasis on real world situations and true practical application of the concepts. Demystifying and clarifying many topics that are actually quite misunderstood and not used correctly by many industry participants.

This is not a textbook academic class – and we guarantee that it will be an eye opener for even those who have done advanced academic courses or certificates in quantitative finance, risk management or derivatives.

Seminar is exclusively conducted by Ravi K. Jain and seats will be limited to ensure a smaller group and thus greater interaction and participation

Format of the seminar is a mix of lecture, question/answer and open discussion and participation. Each day there will be a time slot for free form interaction and mingling to encourage cross fertilization of ideas and thought amongst participants.

The aim is to maintain an intellectually stimulating and engaging environment at all times –with ample downtime to still enjoy the two days

Course Content

Clearing up some fundamental concepts:

- Time series data
- Demystifying Volatility
- Correlations and Beta
- Portfolio risk, indices and dispersion

Derivatives in plain English

- Futures vs Cash
- Futures in Equities, Commodities and FX
- Options concepts,valuation and greeks
- Options strategies
- VIX

Risk Management

- Portfolio risk attributes
- Stress testing and VaR
- Constructing meaningful hedges

Developing strategies using quantitative techniques

- Clearing the confusion of algorithmic, quantitative and high frequency trading
- Fundamental, technical, statistical signals
- Data analysis
- Types of models
- Backtesting