

Our other  
Management Development Programmes

| Sl. No. | Programme Title  | Dates                 |
|---------|--|-----------------------|
| 1.      | Leveraging Social Media for Business Intelligence                                      | April 23, 2018        |
| 2.      | Advanced Management Programme  | May 7-9, 2018         |
| 3.      | Geopolitical Risk and Business Preparedness  | May 24, 25, 2018      |
| 4.      | Data Summarization and Presentation for Non-Technical Executives                       | May 28-29, 2018       |
| 5.      | Effective Purchasing Skills & Strategic Sourcing                                       | June 4-5, 2018        |
| 6.      | Training of Trainers   | June 11-13, 2018      |
| 7.      | Quality Analytics  | July 16-17, 2018      |
| 8.      | HR Analytics   | July 23-24, 2018      |
| 9.      | Advanced Excel Training  | July 26-27, 2018      |
| 10.     | Developing an Intrapreneurial Mindset for Effective Leadership                         | July 30-31, 2018      |
| 11.     | Finance for Non-Finance Executives   | August 6-7, 2018      |
| 12.     | Data Analytics for Expanding Markets   | August 9-10, 2018     |
| 13.     | Effective Communication for Women in the Workplace                                     | August 20-21, 2018    |
| 14.     | Decision Making Techniques for Managers  | August 30-31, 2018    |
| 15.     | Effective Negotiation Skills   | September 4-6, 2018   |
| 16.     | Hands on Workshop on Microsoft Excel Macros-2016                                       | September 7, 2018     |
| 17.     | Project Management   | September 10-11, 2018 |
| 18.     | Financial Management for Public Sector Enterprises                                     | September 12-14, 2018 |
| 19.     | Effective Communication and Presentation Skills  | September 17-18, 2018 |
| 20.     | Enhancing Personal Branding-Building Your Pathway to Professional Success              | October 8-9, 2018     |
| 21.     | A Handshake with Disruptive Digital Technologies                                       | October 15-16, 2018   |
| 22.     | Crisis Communication   | October 25-26, 2018   |
| 23.     | Executing Strategies in World of Constant Disruptions                                  | October 29-30, 2018   |
| 24.     | Coaching & Mentoring for Personal and Professional Success                             | November 1-2, 2018    |
| 25.     | Business Environment in the Middle East and Africa                                     | November 15-16, 2018  |
| 26.     | A Consultants Tool-Kit for Solving Strategic Problems & Enhancing Business Performance | November 19-20, 2018  |
| 27.     | Making the Supply Chain Responsive   | November 21-22, 2018  |
| 28.     | Retirement Planning for Seeking Financial Freedom                                      | November 26-27, 2018  |
| 29.     | Nurturing the 5th Dimension of Leadership  | November 27-28, 2018  |
| 30.     | Managerial Leadership and Team Building  | December 3-4, 2018    |
| 31.     | Enhancing Assertiveness and Positive Attitude  | December 10-11, 2018  |
| 32.     | Creating Winning Sales Teams   | December 17-18, 2018  |
| 33.     | Digital Communication  | January 10-11, 2019   |
| 34.     | Enterprise Risk Management for Creating Risk Intelligent Organisation                  | January 14-15, 2019   |
| 35.     | Strategic CSR: From Agenda Building to Impact Measurement                              | January 17-18, 2019   |
| 36.     | Foreign Exchange Risk Management   | February 4-5, 2019    |
| 37.     | The New Indian Consumer: Winning Concepts and Practices                                | February 21-22, 2019  |
| 38.     | Pricing and Application of Financial Derivatives                                       | February 27-28, 2019  |

## ABOUT THE INSTITUTE

FORE School of Management (FORE) has been established by the Foundation for Organisational Research and Education, a non-profit organisation, with a mission "To achieve and sustain Leadership in Management Education, Research, Consultancy and Development".

### Programmes and Accreditations:

- The PGDM, PGDM (IB) & PGDM (Financial Management) courses at FORE are AICTE (All India Council for Technical Education) approved.
- The PGDM and PGDM (IB) courses are accredited by National Board of Accreditation (NBA).
- The PGDM and PGDM (IB) courses are equivalent to MBA. Equivalence permission is granted by Association of Indian Universities (AIU).
- FORE has been awarded "SAQS Accreditation" by Association of Management Development Institutions in South Asia (AMDISA).
- FORE has set up a state-of-the-art Studio at its Campus to conduct Online Executive Education Programmes for Working Professionals and has been successfully conducting variety of such online certification courses.

Eminent academicians with many years of experience and experts from industry, recognized nationally and internationally, constitute faculty at FORE. FORE has in-house training facilitators in the field of Communication, OB & HR, Finance, Operations, Marketing, IT, International Business and Strategic Decision Making.

With a sharp focus on Management Education, Executive Education Programmes/MDPs, Consulting and Research, FORE stands amongst the Top Business Schools in the country.

FORE conducts MDPs to equip managers with knowledge, skills and attitudes required for effectively responding to global developments and competitive requirements. Our MDPs are designed with an appropriate blend of conceptual and experiential learning. Apart from open programmes, FORE conducts customized In-Company Programmes tailored to suit organisation's needs on topics/areas specifically required by an organisation. These Management Development Programmes (MDPs) are either custom-designed to suit client requirements or are offered by faculty on a specific theme to meet various client needs.

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For any other information, please contact:

**Executive Education Office**

**FORE School of Management**

Adhitam Kendra

B-18, Qutub Institutional Area, New Delhi 110016.

Phone: (011) 2685 6301 (Direct), 4124 2424-33 (Extn. 471 & 498)

E-mail: [exed@fsm.ac.in](mailto:exed@fsm.ac.in), Website: [www.fsm.ac.in](http://www.fsm.ac.in)

Management Development Programme

on

# Pricing and Application of Financial Derivatives

**February 27-28, 2019**

**FORE Campus, New Delhi**

Programme Directors:

**Prof. Piyush Pandey and Prof. Himanshu Joshi**



**Imparting Knowledge for Exploring New Horizons**



## Introduction

Program has been designed to cover pricing and application of financial derivatives. Derivatives have been termed as instruments of financial innovation and also as weapons of mass destruction. These instruments play an important role in the management of financial risk. The hedgers be it institutions or individual investors can mitigate some of the “unwanted risks” or at times can take additional risks motivated by views of future market movements. This program will help introduce the principles underlying the pricing and application of various financial derivatives instruments (forwards, futures, options & swaps).

## Objectives

- To understand the basic derivative instruments (forwards, futures, options and swaps)
- To appreciate their application as risk management tools by financial institutions and firms
- To deliberate upon pricing and valuation of derivative instruments

## Contents

- Derivatives Markets: History, Evolution & Role in Financial markets in India
- Forwards and Futures Contracts- Introductory Concepts& Pricing
- Swaps- Basics & Applications of Interest Rates & Currency Swaps
- Introduction to Options- Terminology & Applications
- Option Pricing Models- Binomial & Black Scholes
- Corporate Risk Management using financial derivatives- A Case Study
- Introduction to Real Options

## Methodology

Interactive mode of teaching, including case studies and practical exercises involving the participants.

## Who Should Attend

Corporate treasury professionals, Derivatives traders & “structurers”, Market risk managers, Finance professionals working in quantitative risk assessment, Professionals working in the asset management

## Duration & Venue

**Dates:** February 27-28, 2019

**Venue:** FORE School of Management, B-18, Qutub Institutional Area, New Delhi 110016

## Fee

**Non-residential:** Rs. 16,000 per participant (plus GST @18%) covering professional fee, programme kit and tea/lunch.

**Residential:** Rs. 28,000 per participant (plus GST @18%) covering professional fee, programme kit and boarding and lodging (air conditioned single room) at Hotel Residency Resorts (P) Ltd./Qutab Residency, New Delhi or equivalent from **noon of February 26, 2019 till noon of March 1, 2019.**

## Discounts

- Early bird discount of Rs. 2,400 per participant for nominations received on or before February 15, 2019.
- One complimentary nomination on non-residential basis for every group of three nominations from the same organization, i.e., 3+1 participants for the fee of 3 participants.

**Fee is payable in advance by way of Local Cheque / DD in favor of “FORE School of Management” payable at New Delhi. You can also make online payment of fees by logging on to FORE website [http://www.fsm.ac.in/exe\\_openmdpcalendar20182019.html](http://www.fsm.ac.in/exe_openmdpcalendar20182019.html)**

## Registration

The registration form duly filled in along with the Programme fee should reach us at least 7 days before the commencement date of the Programme. You can also register & pay online by logging on to FORE website [http://www.fsm.ac.in/exe\\_openmdpcalendar20182019.html](http://www.fsm.ac.in/exe_openmdpcalendar20182019.html). In case of subsequent withdrawal or cancellation of registration no refund of fee will be allowed. However, substitute(s) may be permitted with prior intimation.

## Certificate of Participation

The Institute issues a certificate of participation on conclusion of the programme.

## Faculty

The faculty members of the Institute will take the programme sessions, except for a few sessions that may be taken by guest speakers.

## Programme Directors

**Prof. Himanshu Joshi, Associate Professor** has been into teaching, training and research for more than 15 years. He has published several research papers in national research journals and presented research papers in reputed national and international conferences. He has conducted in-house executive development programs for organizations like MMTC, ONGC, Bharti Televentures, AstraZeneca and Directorate of Resettlement, Indian Army. He was also instrumental in conducting one international training program for women Entrepreneurs from Pakistan in the area of Micro finance and Micro enterprise Management. He holds MBA (Finance), and Ph.D. Degrees. His areas of interest include Fixed Income Securities, FOREX Risk Management, Spreadsheet Modeling and Investment Analysis. He can be reached at: <himanshu@fsm.ac.in>.

**Prof. Piyush Pandey** is a Ph.D. Finance from Department of Financial Studies, University of Delhi after having worked for 2 years in UBS ISC (now acquired by Cognizant Technology Solutions) in Equity Research and Fixed Income Structuring roles. He has published his research work in peer reviewed economics and finance journals of international repute (affiliated to Springer, Elsevier, Emerald etc.). He was also actively involved in corporate consulting having consulted JLLSFG on a real estate finance project and a wealth management firm on profitable investment strategies. He worked as a Senior Research Fellow on an ICSSR, Govt. of India, sponsored major research project entitled “Financial Integration in the South Asian region- An Empirical Study”. His research interests include Financial Derivatives, Market Micro structure and Asset Pricing. He can be reached at: <piyush@fsm.ac.in>.

**FORE School of Management**  
Management Development Programme

## Pricing and Application of Financial Derivatives

**February 27-28, 2019**  
**Registration Form**

Name: \_\_\_\_\_

Designation: \_\_\_\_\_

Organisation: \_\_\_\_\_

Office Address: \_\_\_\_\_

Phone: Office \_\_\_\_\_

Mobile: \_\_\_\_\_

Email: \_\_\_\_\_

Fax: \_\_\_\_\_

Your expectations from the Programme: \_\_\_\_\_

Residential / Non Residential \_\_\_\_\_

### Payment Options

#### Online Payment

Programme fees can be paid through credit / debit card / net banking. Please logon to FORE website [http://www.fsm.ac.in/exe\\_openmdpcalendar20182019.html](http://www.fsm.ac.in/exe_openmdpcalendar20182019.html) for online registration and payment.

#### Offline Payment

Programme fees can be paid through Local Cheque / DD  
If attached please give details

Local cheque / DD No. \_\_\_\_\_ Date \_\_\_\_\_ Amount \_\_\_\_\_

Signature

(Please return the completed form by post  
or email: [exed@fsm.ac.in](mailto:exed@fsm.ac.in), to:

**Executive Education Office**  
**FORE School of Management**  
B-18, Qutub Institutional Area  
New Delhi 110 016

*Note: Please feel free to make copies of this form for additional registrations.*