

DAY ONE

Registration & Welcome	08.30-09.00
Introduction & Course Overview	09.00-09.30
Options Refresher (I) – call/put options definitions & payoff profiles	09.30-10.15
Options Refresher (II) – intrinsic/extrinsic value, moneyness, basic options pricing	10.15-11.00
+++ Coffee +++	11.00-11.15
Case Studies - Options Refresher	11.15-12.00
Options Strategies (I) – long options, call/put spreads	12.00-13.00
+++ Lunch +++	12.30-13.30
Case Studies - Basic Options Strategies	13.30-14.15
Options Pricing & Risk (I) – Price Models, Implied Volatility, Skew, (Put/Call Parity)	14.15-15.15
+++ Coffee +++	15.15-15.45
Case Studies - Options Pricing	15.45-16.30
Options Strategies (II) – short uncovered options, fence strategies	16.30-17.15
Case Studies – Intermediate Options Strategies	17.15-18.00

DAY TWO

Coffee & Questions	08.30-09.00
Options Pricing & Risk (II) - The Greeks	09.00-10.00
Case Studies - The Greeks	10.00-10.45
+++ Coffee +++	10.45-11.00
Options Strategies (III) – Basic Volatility Strategies (Straddles/Strangles)	11.00-11.45
Case Studies - Basic Volatility Strategies	11.45- 12.30
Course Review & Questions	12.30-12.45
+++ Lunch +++	12.45-13.45
Departure	13.45-
