

DIB Derivative Pricing & Enterprise Risk Workshop

A comprehensive look at vanilla and exotic instruments and most common valuation, dynamic hedging & risk management methods. By the end of this workshop participants will be able to:

- Differentiate between plain vanilla, exotic and structured instruments and their payoff profiles for currency and equity options
- Develop an intuitive understanding of risk neutral pricing and the Black Scholes valuation model for currency options.
- Price currency derivatives using Black-Scholes, Binomial trees and Monte Carlo simulation.
- Quantify the risk management business case including coverage of Value at Risk, volatility, replication, hedging, capital adequacy, risk based capital and economic value added requirements.

Schedule

Jan 2005

Location

Dubai Islamic Bank, Dubai