

Derivative Pricing & Applications

In this workshop we take a comprehensive look at instruments as well as most common valuation methods. By the end of the workshop participants will be able to:

- Differentiate between plain vanilla, exotic and structured instruments and their payoff profiles
- Develop an intuitive understanding of risk neutral pricing and the Black Scholes valuation model
- Be able to price equity and currency derivatives using Black Scholes, binomial trees and Monte Carlo simulation
- Make appropriate modifications for dividends and interest payments, calculate Greeks and hedging analytics including Delta, Gamma, Theta and Vega for the most common transactions

Schedule

24th, 25th, 26th of February 2004

09:00 am - 05:00 pm

Location

Executive Development Center, SZABIST,
100 Clifton,
Karachi, Pakistan.