

## 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

24<sup>th</sup>, 25<sup>th</sup>, 26<sup>th</sup> of February 2004

09:00 am - 05:00 pm

### Location

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