Riyad Bank Derivative Pricing Workshop

A comprehensive look at instruments and most common valuation methods. By the end of this 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 for currency options.
- Price currency derivatives using Black-Scholes, Binomial trees and Monte Carlo simulation.
- Calculate Greeks and hedging analytics including Delta, Gamma, Theta and Vega for the most instruments introduced earlier.
- Learn how to construct the par, zero coupon and forward curve.
- Price Interest Rate Swaps and Forward Rate Agreements using the forward curve.
- Price Interest Rate Caps, Floors, Inverse Floaters & Range Floaters using the forward curve.

Location
Riyad Bank,
Riyadh, Saudi Arabia

Schedule
December, 2004