

## 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