

Financial Derivatives

October 29, 2022
10:00 am - 5:00 pm



Online Via Zoom

Contents

Overview of Derivatives

- Hedging & Risk Management
- Categories of Derivatives
- Vanilla and Exotic products
- Interest rate, foreign exchange, credit, equity, commodity
- OTC & Exchange Traded Products

Forwards

- Introduction
- Product structure
- Pricing and theory of Arbitrage

Futures

- Introduction & Salient Features
- Basics of Futures Hedging
- Margining & MTM, Futures Prices
- Settlement and clearing mechanisms
- Role of central clearing parties

- Exposure & Risk
- Index Futures: Features, Hedging & Arbitrage;
- Interest Rate Futures: Interest Rate Risk & Its Measurement;
- Basics of Interest Rates, YTM & Other Yield
- Features of IRFs, Hedging of Interest Rate Risk.

Options

- Basic Theory of Options
- Payoffs and Price Bounds
- Put-Call Parity
- American Options
- Trading Strategies
- FRAs /Swaps
- Valuation of Swaps
- Interest rate swap, FX forward and credit default swap
- Overview of Derivatives Market & Products in Pakistan
- SBP Regulations for dealing in Derivatives

Trainer

Mr. Muhammad Shayan

Financial Analyst,
Pakistan Stock Exchange

Mr. Muhammad Shayan is currently working as a Financial Analyst at Pakistan Stock Exchange and made significant contributions towards developing key exchange-traded products including Indices, Stock/Index Options, and Exchange Traded Funds (ETFs). He is an active part of various project teams working on formulating policies and regulations for pricing and trading of various financial products including Treasury Bills/Bonds Pricing & Trading System and the Futures Market Act.

**Training Fee
8,000 Plus Tax**

For Registration

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