



Risk Management of Derivatives

Participants will learn to measure and manage the risk of derivatives.

Available Session(s):

30-Oct-2008 -- 31-Oct-2008 New York USD \$2375

NY Institute of Finance - 9:00am - 4:30pm Thu Fri
Midtown

Instructor(s):[Joseph Onochie;]

11-Dec-2008 -- 12-Dec-2008 Chicago USD \$2375

NY Institute of Finance - 9:00am - 4:30pm Thu Fri
Chicago

Instructor(s):[Joseph Onochie;]

18-Dec-2008 -- 19-Dec-2008 New York USD \$2375

NY Institute of Finance - 9:00am - 4:30pm Thu Fri
Midtown

Instructor(s):[Joseph Onochie;]

Special Offer

Clients who register for this course will receive a complimentary 6 month subscription to the Financial Times and FT.com. The Financial Times is the world's most respected financial newspaper providing a broad assessment on finance, business and the industrial sector. Subscriptions will start within 6-8 weeks of the application process, and are limited to one per client. For questions about your subscriptions call 800-628-8088 or email uscirculation@ft.com. US and Canada enrollees only.

Advance Preparation

No advance preparation required.

Prerequisites

Fundamentals of Derivatives or equivalent knowledge

Alumni Comments

"Subjects were presented clearly and 'in class' exercises were very well handled"
"Excellent course (covers most of what is required for a professional)"

Follow-Up Courses

Credit Derivatives: Intermediate

Credit Derivatives: Intermediate - Evening

Equity Derivatives - Day

Equity Derivatives - Evening

Credit Risk of OTC Derivatives

Level: Intermediate

CPE Credits: 14.0

Instructional Method: Group-Live

Detailed Outline

Day 1

Measuring the Risks of Derivatives used in Financial Risk Management

- The Greeks
- Delta and Gamma
- Gamma, theta and Rho

Value at Risk for Derivatives

- Options
- Futures
- Swaps
- Other Structures
- Measuring Credit Risk of Derivatives
- Examples, exercises and cases

Day 2

Managing the Risk of Derivatives

- Managing the Greeks
- Delta Hedging
- Gamma Hedging
- Vega Hedging

Managing Swaps

- Micro hedging
- Macro hedging

Using Credit Derivatives

- Taxonomy of Credit Derivatives
- Managing risks with Credit Swaps, Total Return Swaps, Credit Spread Options
- Examples, exercises and cases

For more information regarding administrative policies such as complaints and refunds, please contact our offices at 212-641-6616.