DERIVATIVES & CORPORATE FINANCE

FOREIGN-EXCHANGE RISKS

STRUCTURED NOTES

OPTIONS

2008 CORPORATE MEXICAN CRISIS

SWAPS

HEDGING INTEREST-RATE RISK

HEDGING

BANKRUPTCY

COMMODITY OR PRODUCT INPUT HEDGE

JUNE 2019
MEXICO CITY

RiskMathics
FINANCIAL INSTITUTE

19 June | 10:00 am - 5:00 pm
20 June | 10:00 am - 5:00 pm

DAVID SHIMKO

NYU TANDON SCHOOL OF ENGINEERING

Dr. David Shimko´s career has spanned academics, practice and consulting. He has served on the finance faculty of Northwestern University, Harvard Business School, University of Southern California and currently teaches financial engineering at NYU Tandon. As a practitioner, Dr. Shimko was head of Commodity Derivatives Research and Risk Management Research at JPMorgan.

He ran a corporate client risk advisory function at Bankers Trust, and has worked as an independent consultant with Risk Capital and Winhall LLC since 1999. His clients have included many of the largest commodity firms in the world, as well as exchanges, banks, asset managers, and sovereign entities. He holds three issued patents in credit risk management, and has written extensively in the areas of commodities, credit, risk-based valuation and corporate risk management generally.

TOPICS.

1. Cash flow valuation using derivatives techniques.
2. Modeling the risk Premium.
3. Recovering risk-neutral and actual probability distributions.
4. Simulation techniques calibrated to all observed data.
5. Alternatives to NPV: Pricing total risk.
6. Stochastic corporate pro-forma modeling.
7. Real options and capital budgeting.
8. Capital structure and security selection.
9. Corporate risk management policy.
10. Case studies.

PRICE: $25,000.00 Mexican Pesos + Tax (16%)

DURATION: 14 Hours (2 Sessions)

VENUE: ***Hotel JW Marriott Santa Fe***
Avenida Santa Fe 160 Col. La Fe Santa Fe, CDMX.

REQUIREMENTS

- Graduated from an economic and/or administrative career.
- Preferably working in Financial Institutions.
- Participants should bring a laptop.

PAYMENT METHODS:

1. Bank Transfer in US Dollars (Foreign Institutions)
   BANK: BBVA Bancomer
   ACCOUNT NUMBER: 0121 8000 11 0583 0066
   SWIFT: BCMRMXMM
   BRANCH NUMBER: 0956
   BENEFICIARY: RiskMathics, S.C.

2. Credit Card: VISA, MASTERCARD or AMERICAN EXPRESS.

IMPORTANT NOTICE: There will be no reimbursements.

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Registration

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