

INVESTING IN STRUCTURED PRODUCTS & FINANCIAL DERIVATIVES

COURSE OVERVIEW

This 2-day course covers the various types of Investment Products offered to high-net-worth and individual investors by banks and investment managers, and the risks and rewards for both investors and issuers. The course is based around case studies of recent Products issued in Asia with a focus on Singapore, and is intended to provide the course participants with an understanding of how Investment Products can be constructed, priced and hedged by the issuers, and how they can be tailored to meet particular investor objectives. There will also be short discussions on the suitability of each product for different investor profiles.

The course is designed for market participants who are not option pricing specialists. Participants will gain an understanding of the different structured products and will learn how to structure, analyse and price them, to identify the risks in individual structured products and to explain the suitability of products for investors with different investment objectives.

The main focus of the programme and the case studies will be on equity derivatives but other types of embedded derivatives, such as interest rate derivatives, commodity-linked and credit-linked derivatives will also be discussed. Potential regulatory and supervisory concerns will be highlighted wherever applicable.

This is one of the product modules that helps to address a core training need of departments which require knowledge on structured investment products (such as BD, CI, CMI, CMD, FDD and FSD) and it is also a hot topic that is of interest to officers from many other departments.

LEARNING OBJECTIVE

By attending the course participants will be able to

- Identify the risk and reward characteristics of structured products
- Explain the suitability of individual products for investors.
- Explain the pricing, trading, market impact and risk management of products issued.
- Discuss the market impact of issuing Structured Products

PRE-REQUISITES

Participants should have a basic knowledge of call and put options and of futures.

An understanding of the Present Value (PV) of cash flows and the valuation of bonds will be assumed.

TARGET AUDIENCE

This is an Intermediate Level course suitable for Investment Advisors, Fund Managers, Family Wealth advisors, Traders, Compliance, Institutional Sales, and Risk Management.

COURSE METHODOLOGY

The programme is based around case studies of recent and relevant products issued in Asia. Participants will analyse investment characteristics of the various products, their suitability for investors with different investment objectives and risk appetites, and their pricing and hedging.

The programme is designed for market practitioners who are not mathematics specialists.



DURATION
(2 DAYS)

