

UNDERSTANDING & APPLYING STRUCTURED PRODUCTS - KEY STRUCTURING, VALUATION & RISK MANAGEMENT ISSUES FOR FORWARDS, FUTURES & OPTIONS

“Mastering the Use of Derivative Instruments for Strategic Risk Management and Financial Innovation”

Schedule

Date	Venue	Fees
23 - 25 Mar 2026	Online	USD 1000 per delegate

Introduction

In modern financial markets, structured products are widely used by corporations and institutional investors to manage risk, enhance yields, and tailor investment strategies. However, many professionals lack the analytical tools and product knowledge to evaluate, price, and manage the risk of derivatives such as forwards, futures, and options.

This intensive three-day course demystifies structured financial instruments by focusing on their key components, risk profiles, and valuation techniques. Participants will gain hands-on experience in designing hedging strategies, interpreting payoff structures, and applying financial models to real-world scenarios using forwards, futures, and options.

Objectives

By the end of this course, participants will be able to:

- Understand the mechanics, pricing, and applications of forwards, futures, and options
- Analyze structured products using payoff diagrams and valuation models
- Design risk management strategies using derivative instruments
- Evaluate counterparty, market, and basis risks in structured deals
- Use Excel-based models to simulate derivative pricing and hedging scenarios

Why Attend

- Acquire practical skills to design and value structured financial instruments
- Improve your understanding of derivatives and their role in risk mitigation
- Strengthen decision-making in hedging, investment, and financing strategies
- Learn to identify the risks and rewards embedded in structured contracts
- Communicate more effectively with traders, risk officers, and institutional clients

Target Audience

This program is designed for:

- Treasury and finance professionals
- Risk managers and investment analysts
- Corporate bankers and institutional sales teams
- Derivative operations and middle-office personnel
- Legal, audit, and compliance teams involved in structured transactions

Individual Benefits

Key competencies that will be developed include:

- Derivative pricing logic and product structuring techniques
- Hedging strategies using forwards, futures, and options
- Risk-adjusted return evaluation of structured deals
- Understanding Greeks and volatility in option pricing
- Sensitivity analysis for risk exposure and hedge effectiveness

Organizational Benefits

Upon completing the training course, participants will demonstrate:

- Better management of market and interest rate risks
- Enhanced structuring and pricing skills for derivative transactions
- Improved internal risk assessments and reporting
- Reduced financial exposure through smarter hedging strategies
- Alignment of derivative usage with corporate risk appetite and policy

Instructional Methodology

The course follows a blended learning approach combining theory with practice:

- Strategy Briefings – Conceptual overviews of derivatives and structuring methods
- Case Studies – Real-world hedging and investment scenarios
- Workshops – Payoff modeling, valuation exercises, and simulation of structured deals
- Peer Exchange – Insights from cross-industry applications of structured products
- Tools – Excel-based models, pricing templates, and risk management checklists

Course Outline

Detailed 3-Day Course Outline

Training Hours: 07:30 AM – 3:30 PM **Daily Format:** 3-4 Learning Modules | Coffee breaks: 09:30 & 11:15 | Lunch Buffet: 01:00 – 02:00

Day 1: Introduction to Derivatives and Forward/Future Contracts

- Module 1: Overview of Structured Products and Derivatives (07:30 – 09:30) • Derivative fundamentals, payoff structures, and market participants
- Module 2: Forwards and Futures – Mechanics and Valuation (09:45 – 11:15) • Pricing models, basis risk, and arbitrage relationships
- Module 3: Application of Futures in Hedging (11:30 – 01:00) • Interest rate, commodity, and FX risk hedging
- Module 4: Workshop – Structuring a Forward Hedge (02:00 – 03:30)

Day 2: Options and Their Strategic Use

- Module 1: Option Types and Characteristics (07:30 – 09:30) • Calls, puts, European vs American, intrinsic and time value
- Module 2: Option Valuation and the Greeks (09:45 – 11:15) • Black-Scholes model, volatility, delta, gamma, vega, theta
- Module 3: Designing Option Strategies (11:30 – 01:00) • Covered calls, protective puts, collars, spreads
- Module 4: Workshop – Building and Evaluating Option Payoffs (02:00 – 03:30)

Day 3: Structured Product Design and Risk Management

- Module 1: Combining Derivatives into Structured Products (07:30 – 09:30) • Yield enhancement, capital protection, leveraged exposure
- Module 2: Risk Assessment and Control in Structured Deals (09:45 – 11:15) • Market, credit, legal, and model risks
- Module 3: Regulatory and Compliance Considerations (11:30 – 01:00) • ISDA, EMIR, IFRS impacts, and documentation risks
- Module 4: Certification and Wrap-Up (02:00 – 03:30) • Final simulation, Q&A, and certificate distribution

Certification

Participants will receive a Certificate of Completion in Understanding & Applying Structured Products, confirming their ability to structure, price, and manage the risks of derivative-based products using forwards, futures, and options for hedging and investment strategies.

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