Equity Derivatives and Structured Products Training Course

Professional Development Training Course Outline

Category	Public Financial Management & Budgeting	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

Equity Derivatives and Structured Products Training Course provides professionals with a comprehensive understanding of options pricing models, volatility surfaces, convertible bonds, and advanced derivative strategies. With financial markets becoming increasingly complex, the demand for expertise in derivative instruments, hedging strategies, structured finance, and risk management has surged. This course equips participants with the analytical and practical skills needed to design, value, and trade structured products while managing market and credit risk.

Through a blend of quantitative finance, financial engineering, and applied trading simulations, participants will gain hands-on experience with equity derivatives, structured notes, convertible securities, and volatility modeling. By integrating real-world case studies and advanced modeling tools, the program enhances participants?ÇÖ ability to navigate rapidly changing financial markets and apply cutting-edge techniques for pricing, hedging, and structuring customized investment solutions.

Programme Curriculum

Equity Derivatives and Structured Products Training Course

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Course Objectives

1. Master options pricing models including Black-Scholes, binomial trees, and Monte Carlo simulations.
2. Analyze volatility surfaces and implied volatility patterns.
3. Understand the design and valuation of convertible bonds.
4. Apply structured products for portfolio diversification and yield enhancement.
5. Develop strategies for hedging equity derivatives exposure.
6. Evaluate exotic options and path-dependent derivatives.
7. Apply quantitative finance tools for pricing and risk assessment.
8. Understand the role of credit risk and counterparty risk in structured products.
9. Explore financial engineering techniques for product structuring.
10. Examine the impact of market volatility on derivative pricing.
11. Apply regulatory frameworks in derivatives and structured products.
12. Use real-world case studies for applied learning.
13. Build practical trading and structuring skills through simulations.

Target Audience

- Investment Bankers
- Portfolio Managers
- Risk Managers
- Financial Analysts
- Hedge Fund Professionals
- Quantitative Analysts (Quants)
- Structured Products Specialists
- Regulators & Compliance Officers

Course Duration: 5 days

Course Modules

Module 1: Fundamentals of Equity Derivatives

- Introduction to equity derivatives and structured products
- Options types and mechanics
- Forward and futures contracts
- Payoff structures and risk profiles
- Hedging applications in equity markets
- **Case Study: Hedging an equity portfolio with index futures and options**

Module 2: Options Pricing Models

- Black-Scholes-Merton model
- Binomial and trinomial trees

- Monte Carlo simulations
- Sensitivity analysis and Greeks
- Model limitations and calibration
- **Case Study: Pricing a European call option under different models**

Module 3: Volatility Surfaces & Smile Dynamics

- Implied volatility vs. historical volatility
- Volatility skew and smile
- Volatility term structures
- Stochastic volatility models (Heston model)
- Practical implications for trading
- **Case Study: Building a volatility surface for index options**

Module 4: Structured Products & Customization

- Principal-protected notes
- Equity-linked notes
- Reverse convertibles
- Structured yield products
- Payoff engineering techniques
- **Case Study: Structuring an equity-linked note for a client portfolio**

Module 5: Convertible Bonds & Hybrid Securities

- Features of convertible bonds
- Pricing methods for convertible securities
- Convertible arbitrage strategies
- Impact of credit risk and interest rates
- Hedging convertible bond exposures
- **Case Study: Valuation of a convertible bond with embedded options**

Module 6: Exotic Options & Advanced Derivatives

- Barrier options, Asian options, and lookbacks
- Path-dependent payoffs
- Basket and rainbow options
- Structured volatility products
- Hedging exotic options
- **Case Study: Pricing and risk-managing a barrier option**

Module 7: Risk Management & Regulation in Derivatives

- Market risk and Value-at-Risk (VaR)
- Credit and counterparty risk management
- Basel III and derivatives regulation
- Clearing and collateral management
- Stress testing and scenario analysis
- **Case Study: Regulatory capital impact on structured derivatives trading**

Module 8: Practical Applications & Trading Simulations

- Trading desk workflow for derivatives
- Structuring customized investment solutions
- Real-time risk management techniques
- Client advisory and product innovation
- Quantitative trading tools
- **Case Study: Designing and back-testing a structured derivatives strategy**

Training Methodology

- Interactive lectures with financial modeling demonstrations
- Hands-on exercises using real-market data
- Group discussions and peer-to-peer learning
- Case study analysis of structured product transactions
- Trading simulations for applied derivative strategies

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
21 Sep 2026	25 Sep 2026	Online	$1,000
21 Sep 2026	25 Sep 2026	Physical	$1,500

Start Date	End Date	Location	Price
21 Sep 2026	25 Sep 2026	Physical	$0
21 Sep 2026	25 Sep 2026	Physical	$0
21 Sep 2026	25 Sep 2026	Physical	$0
21 Sep 2026	25 Sep 2026	Physical	$0
21 Sep 2026	25 Sep 2026	Physical	$0
21 Sep 2026	25 Sep 2026	Physical	$0

Ready to enroll or request a customized program? Book online or contact us:

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