



ACCREDITED TRAINING PROVIDER

Diploma in Capital Markets: Financial Derivatives

The Diploma in Capital Markets is the final step in the CISI's Capital Markets pathway allowing candidates the opportunity to specialise in one of three areas; Financial Derivatives, Fund Management or Bonds & Fixed Interest Markets. The Financial Derivatives qualification focuses on giving candidates a detailed understanding of the main characteristics of financial derivatives including forwards, futures, swaps, options and others, and their relationships with the underlying cash securities.

Course Objectives

The purpose of this four day course is to take candidates through the Financial Derivatives syllabus focusing on course content rather than exam preparation as we have a separate two day course dedicated to this.

Who should attend?

This qualification is appropriate for experienced practitioners working in derivative markets.

Our unique 4 day classroom led training course features:

- Content rich PowerPoint slides
- Up-to-date and relevant case studies
- In-depth analysis of course topics
- Smaller class sizes which focus more on teacher/student interactions
- An expert trainer with practical industry experience

Progressive study pathways and prerequisites:

- We strongly advise candidates to have completed at least the **Level 3 Capital Markets Programme** before attempting the Level 6 Diploma in Capital Markets.
- To achieve the **Level 6 CISI Diploma in Capital Markets** combine this qualification with the **Level 6 Financial Markets** and a choice of either **Level 3 Securities** or **Level 3 Derivatives**.
- Given the quantitative nature of Financial Derivatives we advise that candidates have some exposure to Financial Mathematics before taking this courses
- Please note that it will generally take candidates between 18 months to 2 years to complete this Diploma.



Course Director:

Dennis Cox is a leading financial services risk

management and internal audit specialist serving banks, regulators and financial institutions globally, with a career encompassing HSBC, Prudential Portfolio Managers, Ernst & Young, BDO Binder Hamlyn and Arthur Young.

He also has detailed knowledge of the banking practises and regulation in the UK, Europe and North America as well as in the emerging markets of the Middle East, West and Southern Africa, Hong Kong, Singapore and Malaysia. Recent and current assignments include major risk management and internal audit assignments for selected US and UK banks, as well as leading Islamic banks in the GCC region.

Dennis specialises his risk advisory services and has a background in treasury and derivatives, having worked on the original development of both the UK OTC derivatives market and the LIFFE market. Combining business experience with regulatory and quantitative modelling skills, he is able to address both practical and regulatory issues.

This training course is scheduled for:

London UK, 4 days
April 24 – 27, 2017
October 09 – 12, 2017

For an in-house training option, alternative dates and locations are available.

We are happy to add extra content to the programme to meet additional requirements from your company. Please contact us for further information.

The price per delegate for this 4-day programme is £2,495
(+ UK VAT when applicable)

Advanced Preparation: *Yes*
Training Type: *Classroom*
Learning Level: *Advanced*
Field of Study: *Capital markets*

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Financial Derivatives

Detailed Course Outline

Session 1: Principles of derivatives regulation

Session 2: Exchange traded derivatives

- Registration of Trades
- Clearing and Settlement
- Pricing Conventions
- Margining Systems
- Option Exercise Procedures
- Futures Delivery and Settlement
- Guarantees
- Exchange Structures
- Market Characteristics

Session 3: Futures Contracts

- Types of Futures Contracts
- Characteristics of Futures
- Pricing and Valuation of Futures Contracts
- Hedging and Investment Uses of Futures
- Trading and Arbitrage

Session 4: Option Contracts

- Types of Options Contracts
- Characteristics of Option Contracts
- Inputs into Option Pricing
- Option Risk Sensitivities (the Greeks) and How to Use Them
- Applications of Options

Session 5: Over the Counter Derivatives

- Warrants
- Forwards
- Swaps
- Interest Rate Options
- Exotic Derivatives
- Hybrid Securities
- Credit Derivatives
- Structured Products

Session 6: Derivatives Risk Management

- Types of Risks
- Individual Derivatives Risks
- Derivative Portfolio Risks
- Scenario and Stress testing

Session 7: Current topics

Course schedule:

Full day classroom training
09:30 – 17:00
AM session 09:30 – 12:30
PM session 13:30 – 17:00



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Financial Derivatives (London) Registration & Payment details

Please mark **X** in the box and complete the form with BLOCK LETTERS

Dates:

April 24 – 27, 2017

October 09 –12, 2017

Course Fee (per person):

GBP £2,495 (+ UK VAT when applicable)

Email* _____

First name* _____

Last name* _____

Job title / Position _____

Department _____

Company Name _____

Company Address _____

City _____

Postcode _____

Country* _____

Telephone (direct)* _____

Telephone (main) _____

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Terms and Conditions All cancellations must be received in writing 20 working days prior to the start of the course with acknowledgement from Risk Reward. Course fees must therefore be paid in full if a cancellation occurs within 20 working days of the start of the course. We are always happy to welcome a replacement onto the course. Kindly send us written notification of your replacement by email, fax or telephone. Written cancellations received 20 working days or more before the start date of the course receive a full refund less a charge of £150. For any written cancellation requests that reach us less than 20 working days before the event, no refunds will be given. Risk Reward reserves the right to the final decision if any dispute arises.

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Signature

Date

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