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# DERIVATIVES & STRUCTURED PRODUCTS

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*Wednesday - Thursday*

*4 - 5 August 2010*

*Kuala Lumpur*

14 CPE  
credit hours  
for CRP  
holders

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**INSTITUT BANK-BANK MALAYSIA**

Upon completion of the programme, participants will be able to:

- gain an overview of the range of hedging techniques generally offered by banks to investors and borrower clients;
- learn how, using the above tools, the bank can offer investor clients a much wider range of protection and opportunities than would otherwise be available; and
- demonstrate their understanding of the techniques and client applications, with an emphasis on the viability of the products and their applications.

- **Structured Products: Introduction**

- Motivations and economics of structured notes
- Building blocks of structured products
- Classic products and their limitations
- Exchange-traded versus OTC products
- Appropriate risk management strategies for clients with cost and benefits analysis.

- **Derivatives in Structured Products**

- Features and uses of traditional options
- Exotic options and their applications

- **Equity-Linked Instruments**

- Background: equity derivatives
- Convertible bonds and warrants
- Capital-protected index-linked notes and variants
- Case study: Equity-Index Linked Note with exotic option features
- Unprotected and protected equity bull/bear notes
- Buffered equity notes
- Hedge fund linked products
- Equity-linked Accumulator and Decumulator

- **Credit-Linked Structured Products**

- Structured products linked to loan markets and companies' credit performance
- Collateralised debt obligations and credit derivatives
- Credit-linked notes
- Case study: Synthetic CDO

- **Interest-Rate Structured Products**

- Background review of fixed-income derivatives: FRAs, swaps, caps, floors, collars, swaptions.
- Callables and puttables and combinations
- Capped, floored, collared FRNs
- Discussion – Dual Currency Deposits, Range Binary Deposits, TARN, Inverse Floater

- **Commodity-Linked Structures**

- Fundamentals of commodity derivatives
- Applications: gold-linked notes, energy-linked notes, currency plays, etc
- Case study: Analysing a commodity-linked product with embedded options
- Investor motivations and risk aspects

- **Review and Conclusion**

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lectures, discussions, hands-on exercises, summary review and case studies

Bank Personnel as well as end users of derivatives and structured products in corporations or investment consultants and advisers who want to know more about derivatives and structured products and know how these products are applied.

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**Mr Wong Loke Lim** has 18 years of experience in the financial services industry. Currently, as the Managing Director of *i-Biz* Concept Sdn Bhd and Executive Director of a fund management company, he develops financial strategies that help affluent investors preserve and build their wealth. Previously, he was a General Manager at KAF Investment Bank Bhd. He is a Chartered Accountant, Certified Financial Planner and holder of the Capital Markets Services Representative's Licence. He is also a Fellow of the Association of Chartered Certified Accountants and sits on the Board of Governors of the Financial Planning Association of Malaysia (FPAM). He has delivered training to a wide range of front, middle and back office banking and finance professionals at local financial institutions as well as global financial

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**Date** Wednesday - Thursday, 4 - 5 August 2010

**Time** 9.00 a.m. – 5.00 p.m.

**Venue** Institut Bank-Bank Malaysia  
Wisma IBI, 5 Jalan Semantan  
50490 Kuala Lumpur

**Attire** Office attire

**Fee** STF Member : RM650  
IBBM Member : RM1,100  
Non-Member : RM1,500

The above fee includes programme materials, meals and refreshments.  
Payment of fee must be made BEFORE commencement of the programme.

**This programme qualifies for double tax deduction.**

**Closing date** Wednesday, 21 July 2010

**Enquiries** Kindly contact Nizam/Wani at 03-2095 8922 (ext 144/174).

**Nominations** Participation is limited to 20 persons on a first-come, first-served basis. IBBM reserves the right to decline any nomination, without the obligation of providing any reason. Confirmation of participation is by way of official notification from the Institute.

**Kindly address nomination form(s) to** The Executive (Learning Solution 3)  
Institut Bank-Bank Malaysia  
Wisma IBI, 5 Jalan Semantan  
Damansara Heights  
50490 Kuala Lumpur  
Fax : 03-2095 7822 Email : [lead@ibbm.org.my](mailto:lead@ibbm.org.my)

**Commitment to the programme** The intensive nature of IBBM programmes requires the participants' full undivided attention and attendance at all sessions. Participants should be free of their professional obligations for the duration of the programme.

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