



Attention Structured Products Investment Professionals

FINRA has made it very clear in their January 2012 regulatory notice called “Heightened Supervision of Complex Products” that suitability of recommended investments in complex products is the main area of regulatory focus. Training of registered representatives who sell or market these products to investors is a recommendation that features prominently in FINRA’s notice.

FINRA requires that structured products specialists have in-depth expertise of all building blocks and risk factors associated with these products.

G.O. Capital Markets Consulting Services (GO Capital Markets) is currently offering a two day course on this fascinating topic. This training will enhance your structured products skillset, resulting in the ability to best serve your client base while complying with the various regulatory groups.



About the Course

This two day course takes the trainee way beyond drawing payoff diagrams for structured products. The training covers valuation (pricing), risk management aspects, and applicability of commonly issued structured products. These acquired skills result in a better ability to serve client needs with respect to finding optimized investments and suitability.

We will start by giving an overview of the current structured products market. We will cover which popular notes worked for investors and we will discuss notes that did not perform as anticipated. We will consider structured products alternatives like ETF's and plain vanilla option strategies. Next, we will move on to the valuation of structured products notes. Valuation starts with a thorough discussion of the underlying pricing theory of plain vanilla options. Next, the course will cover fixed income securities, digitals, barrier options, multi underlying basket options, best of and worst of options, compo and quanto options, forward starting options, ladder options, asian options, and variance swaps. We will explore price sensitivity with respect to volatility term structure & skew, yield curves, credit spreads, FX rates & volatility, and correlation. We will then use this knowledge to learn to construct optimized investment solutions for different kinds of structured notes. Lastly, we will cover a variety of risk management topics. This discussion will give the participant the skills to assess structured products valuation before maturity. The structured products specialist will develop the insight to, for example suggest an early unwind or roll over of the product in case of favorable market circumstances, based on factors other than just intrinsic value.

This course is a two day interactive workshop filled with interactive learning, class room discussion, and PC based cases and exercises. The technical level is skewed towards the audience by means of a pre-course questionnaire.



After our training, the Structured Products specialist will be able to:

- Show regulators that the specialist has made a good effort to maintain a high level of product knowledge.
- Understand all factors that determine price and price sensitivity of common structured products. This will enable the structured products specialist to understand and anticipate the pricing of new and existing notes. In cases where the client expresses the desire to unwind a position for profit taking or to prevent loss, the specialist will be able to manage the client's expectations in a confident and independent manner.
- Find best fitting Structured Products solutions for client portfolios in order to optimize investment objectives and comply with suitability guidelines.
- Carry out a thorough due diligence investigation for even the most complicated Structured Products notes when priced and offered by investment banks.
- Educate the advisor's own clients about the risk and return properties of various types of Structured Products notes.
- Present and defend product ideas to Compliance/Management/Product Committees/Regulators in a very confident manner.

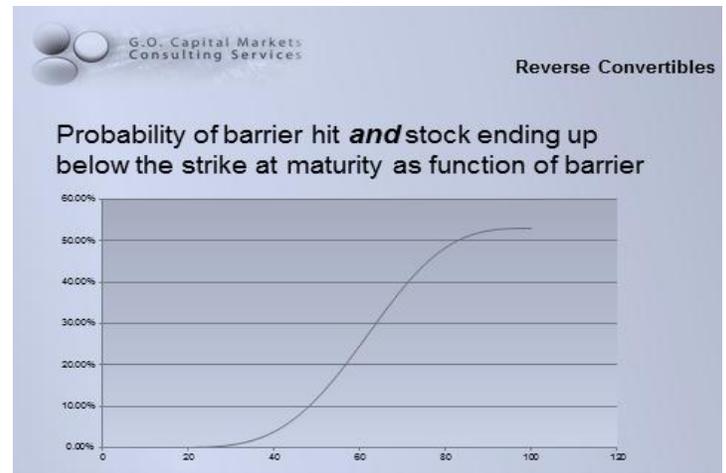
About your trainer

Guus Oonincx is the founder and owner of G.O. Capital Markets Consulting Services LLC. Apart from running his own business, he is also an instructor in Financial Mathematics/Statistics, Exotic Option Valuation, and Financial Analysis in VBA at New York University. He is an expert in exotic and plain vanilla derivatives, trading, and trading operations. Guus has 10+ years of derivatives trading experience in foreign exchange, fixed income, and equity derivatives markets. He combines this experience with a deep academic understanding of financial markets and derivatives in particular. He built and managed a highly successful equity derivatives trading platform for ING Bank in the Americas.

Guus is a registered series 7 and 63 as well as a registered options principal and general supervisor (series 4 and 24). Guus holds two masters degrees; one in Mathematical Finance (Columbia University, New York) and one in Theoretical Astrophysics (Utrecht University, the Netherlands). Guus' teaching experience started at college, where he was a teaching assistant in subjects ranging from quantum mechanics to computer programming.

Who should attend?

- Structured products sales
- Structuring specialists
- Equity sales
- Institutional investors
- Structured products legal staff
- Compliance officers
- Regulators
- Derivatives operations staff



Training dates and location

GO Capital Markets specializes in world-wide in-house training. This course will also be given during the fall of 2012 in Midtown Manhattan. The number of participants per session is capped at 10 to ensure an optimized learning experience.

Course fees

Two day course fee for the Midtown course: 1890 USD per person. Contact G.O. Capital Markets for in-house course fees. Contact details are given below.

Contact

For more information, questions, updates, and to request a detailed course overview:

- Give us a call @ +1 646 202 3489
- Send us an email @ info@gocapitalmarkets.com
- Fill out the contact form on our web site @ <http://gocapitalmarkets.com/contact>