

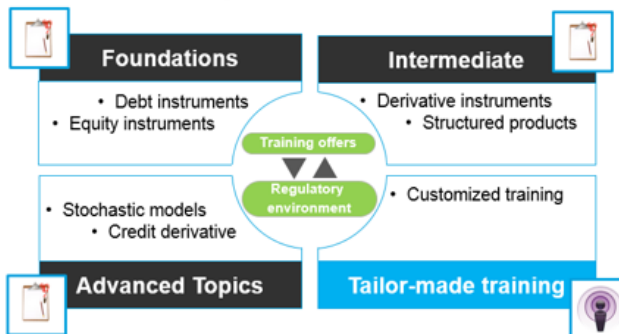
Capital Markets Training Service



Your challenges

- As a result, from the last financial crisis, a strong pressure is set by regulating bodies on fair valuation of assets and disclosure requirements. A clear focus is put on transparency. Therefore, in a constantly evolving environment, practitioners must acquire a high degree of regulatory expertise jointly with a deep understanding of financial products
- Several regulations may require that you perform an independent valuation of an illiquid asset, OTC derivative or a structured product held in portfolios. You may face challenges when identifying the appropriate method for a given asset class
- Valuation standards and methods are becoming more and more complex following new rules imposed to derivative industry such as collateral management, OIS discounting or XVA adjustments. Understanding of the valuation methods is essential to ensure interactions with counterparties
- Transparency on asset valuation, especially for illiquid investments, will remain a hot topic and will require more attention from regulators. Therefore you must be ready to tackle any issue related to asset valuation and disclosure requirements

Agenda		
Agenda	Description	Time
Introduction	<ul style="list-style-type: none"> Review of concepts covered during the previous session 	30'
Options Valuation – Analytical approach	<ul style="list-style-type: none"> Options positions Asset price distribution Factors affecting options prices: <ul style="list-style-type: none"> "Greeks" and other parameters 	
Lunch		
Work session	<ul style="list-style-type: none"> Business Case related to : <ul style="list-style-type: none"> Put/Call valuation Spreadsheet to perform the valuation Sharing practitioner's expertise at 	
Q & A	<ul style="list-style-type: none"> Questions and Answers 	



Our solutions

- We provide you a range of trainings covering both governance and financial quantitative aspects in order to help you building the knowledge required by the different regulations
- Thanks to the experience gathered by our Capital Markets team, our training packages cover a wide range of needs that are:
 - Foundations package
 - Intermediate package
 - Advanced package
- We are flexible in term of training facilitation. We can facilitate the trainings either in our premises or yours. In addition, you can schedule the frequency of the trainings which best fits your needs
- We can help you in defining the appropriate training that matches your expectations in term of topics, valuation models and best market practices in order to tailor-made to your needs
- Our trainings are built around relevant assignments and business cases, which reflect best market practices and your problematics

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