



# London Stock Exchange

## Exploring Structured Products

Date: 31 January 2013

Venue: London Stock Exchange, 10 Paternoster Square, London EC4M 7LS

### Agenda

|              |                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 08.30-09.00  | <b>Registration &amp; Breakfast</b>                                                                                                                                                                                                                                                                                                                                                                                                      |
| 09.00-09.05  | <b>Welcome &amp; Introduction</b><br><b>Gillian Walmsley, Head of Fixed Income UK, London Stock Exchange</b>                                                                                                                                                                                                                                                                                                                             |
| 09.05-09.25  | <b>Current state of the structured products market</b><br><b>Jamie Smith, Chairman, UK Structured Products Association</b> <ul style="list-style-type: none"> <li>The market today, improvements to date and on-going</li> <li>Recent and future developments in regulation</li> </ul>                                                                                                                                                   |
| 09.25-09.45  | <b>Diversity of the structured products market</b><br><b>Monica Borjas, European Sales Manager, StructuredRetailProducts.com</b> <ul style="list-style-type: none"> <li>Access to a diverse range of markets</li> </ul>                                                                                                                                                                                                                  |
| 09.45-10.05  | <b>Structured products explained</b><br><b>Ben Thompson, Director, Marketing &amp; Partnership Listed Products &amp; ETFs UK, Société Générale</b> <ul style="list-style-type: none"> <li>Product types - capital protected, yield enhancing and growth</li> <li>Product structures</li> </ul>                                                                                                                                           |
| 10.05-10.25  | <b>Selecting the right structured product</b><br><b>Thomas Hughes, Operations Manager, StructuredProductReview.com</b> <ul style="list-style-type: none"> <li>Assessing market and credit risk</li> <li>Key terms to look out for</li> <li>Balancing risk and return</li> </ul>                                                                                                                                                          |
| 10.25-10.45  | <b>Break</b>                                                                                                                                                                                                                                                                                                                                                                                                                             |
| 10.45-11.05  | <b>Product assessment and performance</b><br><b>Dr. Teymur Tahseen, Quantitative Analyst, Future Value Consultants (FVC)</b> <ul style="list-style-type: none"> <li>Key product characteristics</li> <li>Likelihood of different outcomes – simulations and backtesting</li> <li>Actual product performance</li> </ul>                                                                                                                   |
| 11.05 -11.25 | <b>Accessing structured products</b><br><b>Stephen Black, SPwrap.com and Managing Director of Tier One Capital</b> <ul style="list-style-type: none"> <li>Retail, institutional and secondary market structured products</li> </ul>                                                                                                                                                                                                      |
| 11.25-12.00  | <div> <div>Q&amp;A<br/>Panel<br/>Session</div> <div> <b>Moderator</b><br/> <b>Lawrence Gosling, Group Editorial Director, Incisive Media</b><br/><br/> <b>Panel</b><br/> <b>Valerie Khoo, Structured Products Sales, RBS Markets &amp; International Banking</b><br/> <b>Jamie Smith, Chairman, UK Structured Products Association</b><br/> <b>David Wood, Head of Listed Structured Products, Barclays Global Markets</b> </div> </div> |
| 12.00        | <b>Lunch</b>                                                                                                                                                                                                                                                                                                                                                                                                                             |



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