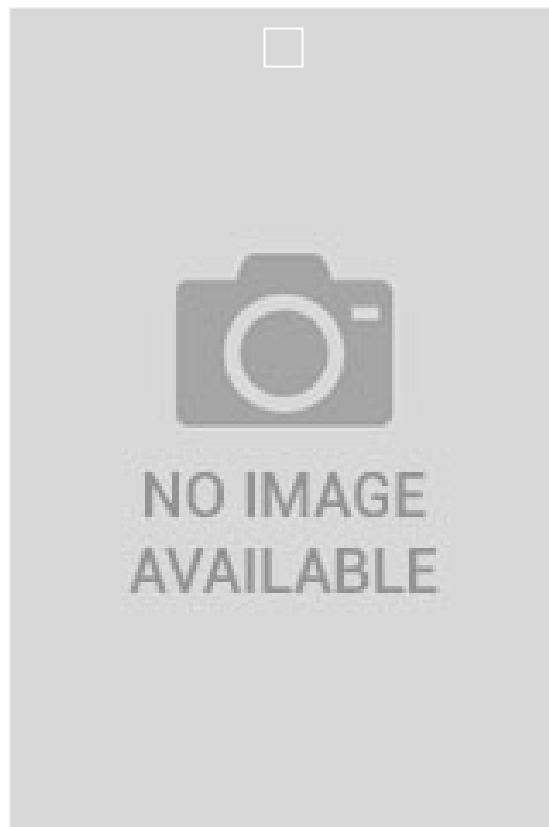


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PROPOSAL OF A NEW GUARANTEED CERTIFICATE USING EXOTIC OPTIONS

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Summary/Abstract: This article deals with the issue of guarantee certificate formation on the financial market. The main objective is to design a new guarantee certificate suitable for conservative investors. We found an alternative opportunity to the purchase of this certificate, i.e. investment in a bank deposit, together with a purchase of cash or nothing down and knock-out portfolio call option and a sale of cash or nothing down and knock-out portfolio put option. In our analysis we use a novel approach based on profit functions.

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