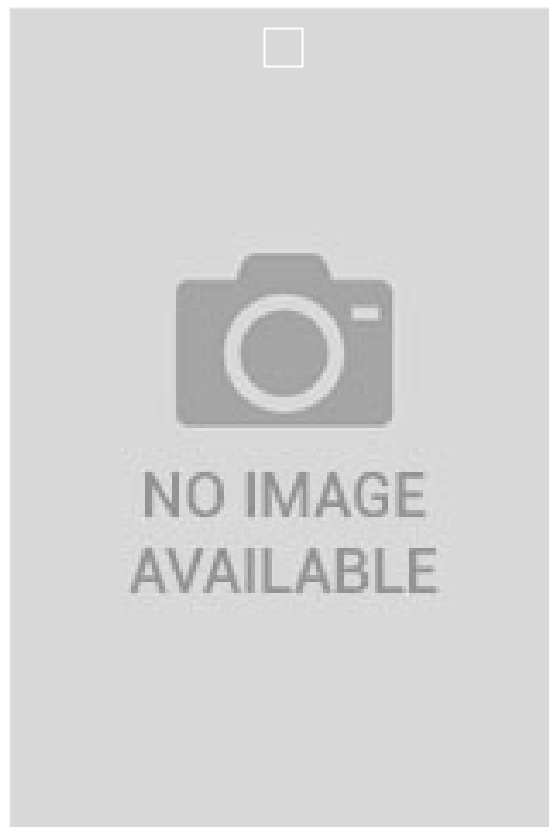


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## PROPOSAL OF A NEW GUARANTEED CERTIFICATE USING EXOTIC OPTIONS

PROPOSAL OF A NEW GUARANTEED CERTIFICATE USING EXOTIC OPTIONS

**Author(s):** Abduhamid M. Ahmed Younis, Zuzana GORDIAKOVÁ

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**Keywords:** guarantee certificates; exotic options; barrier options; digital options; portfolio options

**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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Central and Eastern European Online Library GmbH  
Basaltstrasse 9  
60487 Frankfurt am Main  
Germany  
Amtsgericht Frankfurt am Main HRB 102056  
VAT number: DE300273105  
Phone: +49 (0)69-20026820 (tel:+49696860250)  
Email: [info@ceeol.com](mailto:info@ceeol.com) (<mailto:info@ceeol.com>)

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