



Structured Products Workshop

Course Content

Vanilla and Exotic Options

- Introduction to options.
- How exotic options payoffs differ from vanilla options
- Types of exotic option
 - Barriers
 - Digitals
 - Asian
 - Quantos
 - Correlation
- Modelling the payoffs and risk characterises of exotic options
 - Delta, gamma, theta and vega boundaries



Options modelling workshop

Structured Product Construction and Mechanics

- Introduction to structured products.
 - Benefits and disadvantages
- Constructing structured products using zero strike digitals and optionality
- First generation structured notes
 - Equity linked notes
 - Reverse convertibles
 - Range accrual notes (RAN)
 - Combination products
 - Worst of RAN notes
- Beyond the first generation



Constructing equity linked notes

Industry Examples



Reverse engineer industry examples