



Albion Green

Financial Education

Program Leader

Andy Mayer has over 14 years experience as an FX options trader, structured product specialist and manager of front office teams in the investment banking industry. He began his career in London with NatWest Global Financial Markets, and worked for Credit Agricole and Morgan Stanley before moving to Asia in 2010. His most recent banking role was running the Asia FX derivatives department at CIBC Hong Kong.

Andy has a BSc from the University of Durham, England and an MSc in mathematical modelling from Edinburgh University, Scotland. He holds a diploma in technical analysis from the Society of Technical Analysts.

FX Structured Products

Introduction

Foreign Exchange (FX) linked structured products are very much part of the financial landscape for all banks and investors nowadays. This is an intermediate to advanced level course that requires basic FX options knowledge, but no prior structured product experience.

Who the course is for?

- Bank sales people who know the basics of exotic options
- FX options traders of all levels of experience
- Risk department professionals in any financial institution
- Central bank reserve managers
- Anyone who has taken the Exotic FX Options course and wants to learn more

Learning outcome

Upon completion of the course, students will have a full understanding of which FX-linked structured products are commonly traded and which customers use them.

FX Structured Products



Learning Techniques

Participants will be taught one module per session and their knowledge will be tested regularly during the course to track progress.

Language

English

Number of participants

Up to 15

Duration

One full day, or four evening sessions of one and a half hours each.



Course content

- What is a structured product?
- Who uses them?
- KO forward
- Strips
- Accumulators
- Range accruals
- Faders
- Enhanced deposits
- DCDs
- Wedding cakes
- FX-linked swaps
- Term sheets – some examples
- PRDCs
- TARNs and TARFs
- Variations on a theme – TARFs with EKI, digital TARFs, Counter TARFs, Pivot TARFs
- Latest developments
- Summary and Conclusion

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