



FX Options and Structured Products (The Wiley Finance Series)

Uwe Wystup

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FX Options and Structured Products provides new insights into the FX Options market post-crisis, straddling the realms of both academics and practitioners. Products are explained in a simple case study format, with clear examples of all FX options, common structures, and tailor-made solutions. This new second edition contains updated real-world deals complete with explanatory background information, plus new information on yield curve construction, spreading, litigation, and new products and trade ideas. Interviews have been extended to provide additional in-depth information, and new coverage on the latest trading technology guides readers toward cutting edge tools and services.

Foreign Exchange Options and Structured Products are typically traded over the counter, and market participants need to fully understand the products to work with them effectively. *FX Options and Structured Products* is a complete reference, helping practitioners understand the products, how they're used, and how they're priced, and the risk management, hedging, regulatory, and accounting issues involved.

- Understand spreads in the interest rate market, and how they affect valuation of FX options
- Learn why yield curve construction is a crucial ingredient for pricing, and examine the vanna-volga approach
- Explore recent advances in software for trading and platform structuring
- Review the various products including accumulators, kikos, auto-callables, and more

This authoritative reference also provides expert guidance toward practical application, helping readers structure their own solutions with new ideas and understanding. Knowing how and why particular products are applied in different situations helps practitioners build alternative solutions to client problems. For complete mastery of the FX market, *FX Options and Structured Products* is a valuable resource and a thorough guide.

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