

Fx Options And Structured Products

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Description. Once you have a textbook understanding of money market and foreign exchange products, turn to FX Options and Structured Products, Second Edition, for the beyond-vanilla options strategies and traded deals proven superior in today's post-credit crisis trading environment. With the thoroughness and balance of theory and practice only Uwe Wystup can deliver, this fully revised edition offers authoritative solutions for the real world in an easy-to-access format.

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FX Structured Products are tailor-made linear combinations of FX Options including both vanilla and exotic options. We recommend the book by Shamah as a source to learn about FX Markets with a focus on market conventions, spot, forward and swap contracts, vanilla options.

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FX Options & Structured Products. Course Overview & Agenda. Foreign Exchange options and exotics are becoming increasingly commonplace in today's capital markets. The objective of this workshop is to develop a solid understanding of the current currency derivatives used in international treasury management. This will give participants the

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FX Options and Structured Products, Second Edition is your go-to road map to the exotic options in FX derivatives. From the Back Cover Corporates, investors, and financial institutions have relied on FX Options and Structured Products for more than a decade for dependable, real-world insight into using structured products to achieve cost savings, risk controls and yield enhancements.

FX Options and Structured Products 2nd edition ...

1 Foreign Exchange Options. 1.1 A Journey through the History Of Options. 1.2 Technical Issues for Vanilla Options. 1.3 Volatility. 1.4 Basic Strategies containing Vanilla Options. 1.5 First Generation Exotics. 1.6 Second Generation Exotics. 2 Structured Products. 2.1 Forward Products. 2.2 Series of Strategies. 2.3 Deposits and Loans.

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This means that structured products are closely related to traditional models of options pricing, although they may also contain other derivative categories such as swaps, forwards, and futures ...

An Introduction to Structured Products

Put FX option is a contract in which a client (buyer) has the right, but not the obligation, to sell a specified amount of one currency for another currency at a specified exchange rate (strike rate) within a fixed period of time on the terms of an FX Contract. Unlike financial products traded on an Exchange, FX Options are non-standardised ...

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