DESCRIPTION

Advanced Guidance to Excelling in the FX Market

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. See how specific products actually work through detailed case studies featuring clear examples of FX options, common structures and custom solutions. This complete resource is both a wellspring of ideas and a hands-on guide to structuring and executing your own strategies. Distinguish yourself with a valued skillset by:

- Working through practical and thought-provoking challenges in more than six dozen exercises, all with complete solutions in a companion volume
- Gaining a working knowledge of the latest, most popular products, including accumulators, kikos, target forwards and more
- Getting close to the everyday realities of the FX derivatives market through new, illuminating case studies for corporates, municipalities and private banking

*FX Options and Structured Products, Second Edition* is your go-to road map to the exotic options in FX derivatives.
ABOUT THE AUTHOR

UWE WYSTUP is the founder and managing director of Math-Finance AG, a consulting and software company specializing in quantitative finance, implementation of derivatives models, valuation and validation services. During his career, he worked as a financial engineer, structurer and consultant in FX options trading teams for such banks as Commerzbank, Deutsche Bank, Citibank, UBS and Sal. Oppenheim jr. & Cie. An internationally known FX options expert in academia and practice, he lectures on financial engineering as an honorary professor at Frankfurt School of Finance & Management and a professor of financial option price modeling and foreign exchange derivatives at Antwerp University, in addition to giving seminars all over the world. He coedited (with Jürgen Hakala) the industry standard, *Foreign Exchange Risk*.

SERIES

The Wiley Finance Series

For additional product details, please visit https://www.wiley.com/en-gb