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Nota di contenuto	FX Option Performance; Contents; About the Authors; CHAPTER 1 Introduction; 1.1 Why Read This Book?; 1.2 This Book; 1.3 What Is an FX Option?; 1.4 Market Participants; 1.4.1 How Hedgers Can Use This Information; 1.4.2 How Investors Can Use This Information; 1.5 History and Size of the FX Option Market; 1.6 The FX Option Trading Day; 1.7 Summary; References; CHAPTER 2 The FX Option Market: How Options Are Traded and What That Implies for Option Value; 2.1 Introduction; 2.2 The Basics of Option Pricing; 2.2.1 The Black-Scholes-Merton Model; 2.2.2 The Impact of Volatility 2.2.3 The Impact of Rate Differentials 2.3 How Options Are Traded; 2.3.1 Two Views of Volatility; 2.3.2 Static Trading; 2.3.3 Dynamic Trading; 2.4 A More Detailed Discussion of Option Trading; 2.4.1 The Greeks; 2.5 Summary; References; CHAPTER 3 It Is All About the Data; 3.1 Introduction; 3.2 The Goal: To Price Lots of Options!; 3.3 Defining a Universe of Currencies; 3.4 The Data; 3.4.1 Pricing Model Data Requirements; 3.4.2 Sourcing the Data; 3.4.3 Calculation Frequency; 3.4.4 Currency of Option Notional Amount; 3.4.5 Spot Market Value; 3.5 Limitations; 3.6 Summary; References CHAPTER 4 At-the-Money-Forward (ATMF) Options 4.1 What are ATMF Options?; 4.1.1 How Are ATMF Options Used and Traded?; 4.1.2 What Is

Sommario/riassunto

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