1. Record Nr. UNINA9910818361003321 Autore James Jessica <1968-> Titolo FX option performance : an analysis of the value delivered by FX options since the start of the market / / Jessica James, Jonathan Fullwood, Peter Billington Pubbl/distr/stampa West Sussex, England:,: Wiley,, 2015 ©2015 **ISBN** 1-118-79327-7 1-118-79325-0 Descrizione fisica 1 online resource (267 p.) Collana Wiley Finance Series Classificazione BUS027000 Disciplina 332.64/53 Soggetti Options (Finance) Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Includes index. Nota di bibliografia Includes bibliographical references at the end of each chapters and index. 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

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