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Nota di contenuto	FX Options and Smile Risk; Contents; Preface; Notation and Acronyms; 1 The FX Market; 2 Pricing Models for FX Options; 3 Dynamic Hedging and Volatility Trading; 4 The Volatility Surface; 5 Plain Vanilla Options; 6 Barrier Options; 7 Other Exotic Options; 8 Risk Management Tools and Analysis; 9 Correlation and FX Options; References; Index
Sommario/riassunto	The FX options market represents one of the most liquid and strongly competitive markets in the world, and features many technical subtleties that can seriously harm the uninformed and unaware trader. This book is a unique guide to running an FX options book from the market maker perspective. Striking a balance between mathematical rigour and market practice and written by experienced practitioner Antonio Castagna, the book shows readers how to correctly build an entire volatility surface from the market prices of the main structures. Starting with the basic conventions related to th