



## FX Options and Smile Risk

By Antonio Castagna

Wiley. Hardcover. Condition: New. 330 pages. Dimensions: 10.1in. x 7.0in. x 1.0in. 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 the main FX deals and the basic traded structures of FX options, the book gradually introduces the main tools to cope with the FX volatility risk. It then goes on to review the main concepts of option pricing theory and their application within a Black-Scholes economy and a stochastic volatility environment. The book also introduces models that can be implemented to price and manage FX options before examining the effects of volatility on the profits and losses arising from the hedging activity. Coverage includes: how the Black-Scholes model is used in professional trading activity the most suitable stochastic volatility...



**READ ONLINE**  
[ 2.91 MB ]

### Reviews

*Definitely among the finest pdf I actually have at any time read through. It is one of the most amazing pdf I actually have study. I discovered this ebook from my i and dad recommended this pdf to find out.*

-- **Turner Stiedemann**

*This ebook is definitely not easy to get going on looking at but quite fun to learn. We have read and so I am sure that I will gonna study once more yet again later on. I am very happy to inform you that here is the finest publication I actually have read inside my personal daily life and might be the best publication for possibly.*

-- **Sister Langosh**

## See Also



### [Unplug Your Kids: A Parent's Guide to Raising Happy, Active and Well-Adjusted Children in the Digital Age](#)

Adams Media Corporation. Paperback. Book Condition: new. BRAND NEW, Unplug Your Kids: A Parent's Guide to Raising Happy, Active and Well-Adjusted Children in the Digital Age, David Dutwin, TV. Web Surfing. IMing. Text Messaging. Video Games. iPods. Kids today are plugged into...



### [The About com Guide to Baby Care A Complete Resource for Your Babys Health Development and Happiness by Robin Elise Weiss 2007 Paperback](#)

Book Condition: Brand New. Book Condition: Brand New.



### [Everything Ser The Everything Green Baby Book From Pregnancy to Babys First Year An Easy and Affordable Guide to Help Moms Care for Their Baby And for the Earth by Jenn Savedge 2009 Paperback](#)

Book Condition: Brand New. Book Condition: Brand New.



### [On the Go with Baby A Stress Free Guide to Getting Across Town or Around the World by Ericka Lutz 2002 Paperback](#)

Book Condition: Brand New. Book Condition: Brand New.



### [Runners World Guide to Running and Pregnancy How to Stay Fit Keep Safe and Have a Healthy Baby by Chris Lundgren 2003 Paperback Revised](#)

Book Condition: Brand New. Book Condition: Brand New.



### [Baby Must Haves The Essential Guide to Everything from Cribs to Bibs 2007 Paperback](#)

Book Condition: Brand New. Book Condition: Brand New.