FX Option Performance. an analysis of the value delivered by FX options since the start of the market + Data Set. The Wiley Finance Series

Description: Historical FX options data gives you the whole story for more informed strategy

FX Options Performance is a practical handbook for successfully navigating the FX options market. Beginning with a quick overview of the market, its participants, and its products, the book then travels back in time to examine the historical payoffs to the most popular and liquidly traded option types. You'll learn which options have been consistently overvalued or undervalued, and which commonly used structures are not necessarily good value at all. The discussion also covers emerging markets and reveals truly surprising facts you won't find anywhere else — including corporate hedging strategies that reveal, in many cases, significant potential savings. Historically, some option selling strategies have been profitable, though high risk, but this book delves into the historical data to show which strategies have actually worked in the past, why they worked, and how you can mitigate risks. The companion website provides all of the detailed data in the book over 100 tables — as easily downloadable data sets, so you can quickly start replicating these calculations and see for yourself how some simple estimates reveal historical anomalies.

FX options are enormously popular, but there are many fundamental facts about the market that are generally unknown. This book brings everything out into the light, and provides the hard data you've been looking for.

- Learn why supposedly "cheap" out of the money options aren't always worth it
- Understand why "more sophisticated" doesn't necessarily mean "better"
- Reduce FX risk in the most efficient way — and it is not always a forward contract
- Understand historical options trading strategies that have actually worked, and use them to design strategies for the future

The FX options market offers tremendous opportunity, but requires complete, in-depth understanding. Written by experienced quants and traders, FX Options Performance goes beyond theory to give you the numbers that show how much these contracts have really made or lost.

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