



FX Option Performance: An Analysis of the Value Delivered by FX Options since the Start of the Market (The Wiley Finance Series)

Jessica James, Jonathan Fullwood, Peter Billington

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Get the little known – yet crucial – facts about FX options

Daily turnover in FX options is an estimated U.S. \$ 207 billion, but many fundamental facts about this huge and liquid market are generally unknown. *FX Option Performance* provides the information practitioners need to be more effective in the market, with detailed, specific guidance.

This book is a unique and practical guide to option trading, with the courage to report how much these contracts have really made or lost. Breaking free from the typical focus on theories and generalities, this book gets specific – travelling back in history to show exactly how options performed in different markets and thereby helping investors and hedgers alike make more informed decisions. Not overly technical, the rigorous approach remains accessible to anyone with an interest in the area, showing investors where to look for value and helping corporations hedge their FX exposures. *FX Option Performance* begins with a quick and practical introduction to the FX option market, then provides specific advice toward structures, performance, rate fluctuation, and trading strategies.

- Examine the historical payoffs to the most popular and liquidly traded options
- Learn which options are overvalued and which are undervalued
- Discover surprising, generally unpublished facts about emerging markets
- Examine systemic option trading strategies to find what works and what doesn't

On average, do options result in profit, loss, or breaking even? How can corporations more cost-effectively hedge their exposure to emerging markets? Are cheap out-of-the-money options worth it?

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