

Challenges in Financial Markets

Albert-Ludwigs-Universität Freiburg



2-day FX-Course

11.01.2017 (11 am – 7 pm)
12.01.2017 (8 am – 4 pm)
in Fakultätsraum 427, Eckerstr. 1

This advanced practical 2-day course covers the pricing, hedging and application of foreign exchange (FX) options for use in trading, risk management, financial engineering and structured products.



Prof. Dr. Uwe Wystup

FX vanilla and exotic options are becoming increasingly commonplace in today's capital markets. The objective of this workshop is to develop a solid understanding of the current currency derivatives used in international treasury management. This will give participants the mathematical and practical background necessary to deal with all the products on the market.

Prof. Dr. Uwe Wystup is managing director of **MATHFINANCE** AG, a software and consulting company specializing in modeling and implementing derivatives. He has been working as a Financial Engineer, Structurer and Consultant in FX Options Trading Teams of Citibank, UBS, Sal. Oppenheim and Commerzbank since 1992 and became an internationally known FX Options expert in both academia and practice.

Registration is free but we ask for registration. Please write an e-mail confirming your participation to

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