

Challenges in Financial Markets

Albert-Ludwigs-Universität Freiburg



2-day FX-Course

20.07.2015 (11 am – 7 pm)

21.07.2015 (8 am – 4 pm)

in Fakultätsraum 427, Eckerstr. 1



Prof. Dr. Uwe Wystup

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

FX exotics are becoming increasingly commonplace in today's capital markets. The objective of this workshop is to develop a solid understanding of the current exotic 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, a software and consulting company specializing in modeling and implementing derivatives. He has been working as 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.

Hinweis für StudentInnen: Der Kurs wird ergänzt durch praktische Übungen (im Seminar und durch Hausarbeiten) in kleinen Gruppen, wodurch je nach Aufwand eine bestimmte Anzahl an ECTS Punkten erworben werden können.

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

wahid.khosrawi@stochastik.uni-freiburg.de

