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Currency Options to buy and sell currency pair at a pre-specified price
(Also known as Strike Price)

Currency Options

Maurice D. Levi



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Foreign Currency Options Robin G. Brown, 1989

Currency Option Pricing in Credible Target Zones Bernard Dumas, Lars Peter Jennergren, Bertil Näslund, 1993 This paper develops a model for valuing options on a currency which is maintained within a band The starting point of our model is the well known Krugman model for exchange rate behavior within a target zone Results from model runs provide insight into evidence reported by other authors of mispricing of currency options by extensions of the Black Scholes model

Foreign Exchange Options Alan Hicks, 1998-05-29 Since the first edition of Foreign Exchange Options in 1993 trading in foreign exchange options has undergone rapid expansion and now accounts for a daily turnover of some 100 billion world wide This revised and expanded second edition takes into account recent changes in both market practice and regulatory requirements and contains many new explanatory diagrams and practical examples As with the first edition the emphasis is on practicality taking the reader through the basics clarifying jargon when and where appropriate This book will be invaluable for accountants auditors experienced practitioners and those entering the world of currency options for the first time The benefits of using options to hedge foreign exchange risk Detailed examination of both the OTC market and the main exchange listing Specific coverage of pricing trading risk and market practice

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INTERNATIONAL SYMPOSIUM SYMORG 2014 Aleksandar Marković, Slađana Barjaktarović Rakočević, 2014-06-05

Federal Register, 1994-07-19 The Options Manual Gary L. Gastineau, 1988 The Handbook of Exotic Options Israel Nelken, 1996 Edited by one of the foremost experts in the field of exotic options this handbook explains the theoretical foundations structures and applications of these exciting new instruments It provides an in depth explanation of the latest

uses of exotic options by institutional investors and corporate treasurers as well as the latest thinking on advanced topics

The Handbook of Currency and Interest Rate Risk Management Robert J. Schwartz,1990 **Arbitrage in Bullion,**
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