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Federal Register ,1994-07-19 *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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Table of Contents Currency Options

1. Understanding the eBook Currency Options
 - The Rise of Digital Reading Currency Options
 - Advantages of eBooks Over Traditional Books
2. Identifying Currency Options
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Currency Options
 - User-Friendly Interface
4. Exploring eBook Recommendations from Currency Options
 - Personalized Recommendations
 - Currency Options User Reviews and Ratings
 - Currency Options and Bestseller Lists
5. Accessing Currency Options Free and Paid eBooks

- Currency Options Public Domain eBooks
 - Currency Options eBook Subscription Services
 - Currency Options Budget-Friendly Options
6. Navigating Currency Options eBook Formats
 - ePub, PDF, MOBI, and More
 - Currency Options Compatibility with Devices
 - Currency Options Enhanced eBook Features
 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Currency Options
 - Highlighting and Note-Taking Currency Options
 - Interactive Elements Currency Options
 8. Staying Engaged with Currency Options
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Currency Options
 9. Balancing eBooks and Physical Books Currency Options
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Currency Options
 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
 11. Cultivating a Reading Routine Currency Options
 - Setting Reading Goals Currency Options
 - Carving Out Dedicated Reading Time
 12. Sourcing Reliable Information of Currency Options
 - Fact-Checking eBook Content of Currency Options
 - Distinguishing Credible Sources
 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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