



Foreign Exchange Risk: Models, Instruments and Strategies

Uwe Wystup

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Foreign Exchange Risk: Models, Instruments and Strategies Uwe Wystup

This title provides all the essential quantitative tools for foreign exchange options in an understandable and logical manner. It covers the financial management of foreign exchange risk together with analysis of different methods for mitigating and controlling cross-currency price differentials. The authors show how both market risk and model risk can be managed by choosing a suitable price model and highlight leading qualitative research concerned primarily with FX derivatives.

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