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Mar 18, 2015 Risk Management. Volume 18, Number 3 (March 2015) Before describing the contents of this issue of The Journal of Computational Finance, I would like to

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1. Introduction. Despite the widespread advocacy of using currency options in foreign exchange risk management, the question concerning their proper application as a

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FX Options Trading and Risk Management Dynamic Hedging (1) Set $C(S,t)$ be the option call price From Taylor series expansion Assume $S = S_t$

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