


# Noise Trading Central Bank Interventions And The Informational Content Of Foreign Currency Options

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**Summary** : Free noise trading central bank interventions and the informational content of foreign currency options pdf download - a flexible instrument to insure against adverse exchange rate movements are options on foreign currency often a relatively simple foreign currency option valuation model is used to address issues related to the pricing and hedging of such options the results of many empirical studies document that real-world foreign currency option premia deviate from those predicted by the baseline model in the first part of the book it is shown that a noise trader model can help to explain the observed mispricing of the baseline foreign currency option pricing model in the second part of the book it is studied how policymakers can exploit the pricing errors of the baseline model in particular it is examined how option pricing theory can be applied to assess the effectiveness of central bank interventions in the foreign exchange market to this end a model is constructed to analyze the effectiveness of the interventions conducted by the deutsche bundesbank during the louvre period

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