



Managing Currency Options in Financial Institutions: Vanna-Volga method (Routledge Advances in Risk Management)

Yat-Fai Lam, Kin-Keung Lai

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The book introduces how we can manage currency options with the Vanna-Volga method. It describes the underlying theories and applications of the Vanna-Volga method in managing currency options of a financial institution, conforming to the Basel III regulatory requirements which demand a high consistency between the valuation and market risk calculation methodologies of financial instruments.

The book illustrates with technical details to shed understanding on the major applications, including valuation, volatility recovery, dynamic portfolio replication and value-at-risk. Those who study finance, risk management, quantitative finance or similar areas, as well as practitioners who wish to learn how to value, hedge and manage the market risk of currency options with more advanced models and techniques will find the book of invaluable use.

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