

Non-Quanto Cross Currency Option Model

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April 2023

Authors:

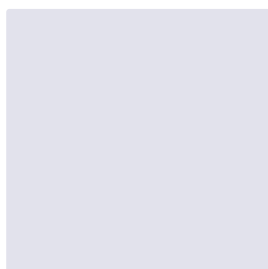
Tim Xiao

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Abstract and Figures

A non-quanto cross currency option is a currency translated option of the type foreign equity option struck in domestic currency, which is a call or put on a foreign asset with a strike price set in domestic currency and payoff measured in domestic currency.



Testing Cases

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