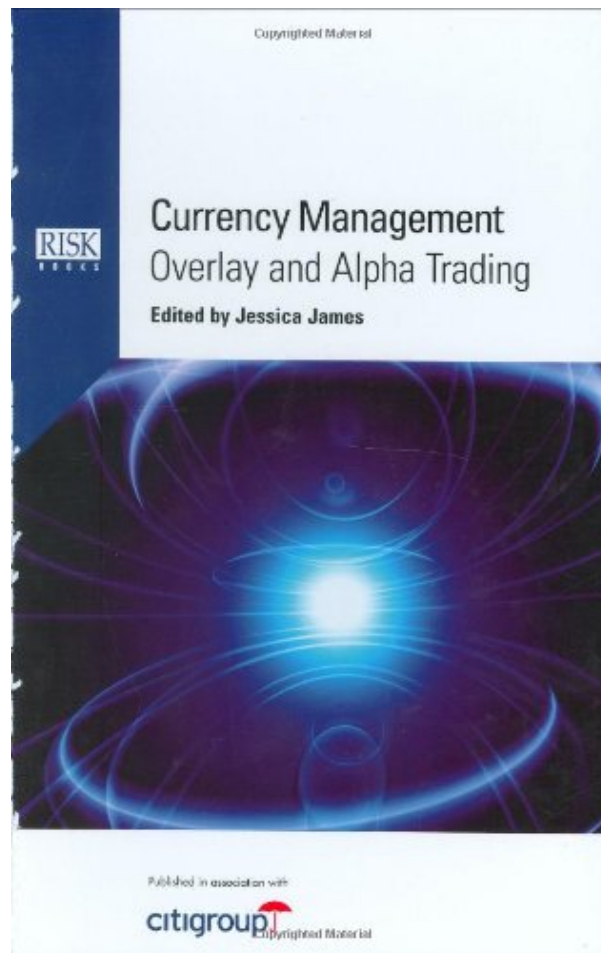


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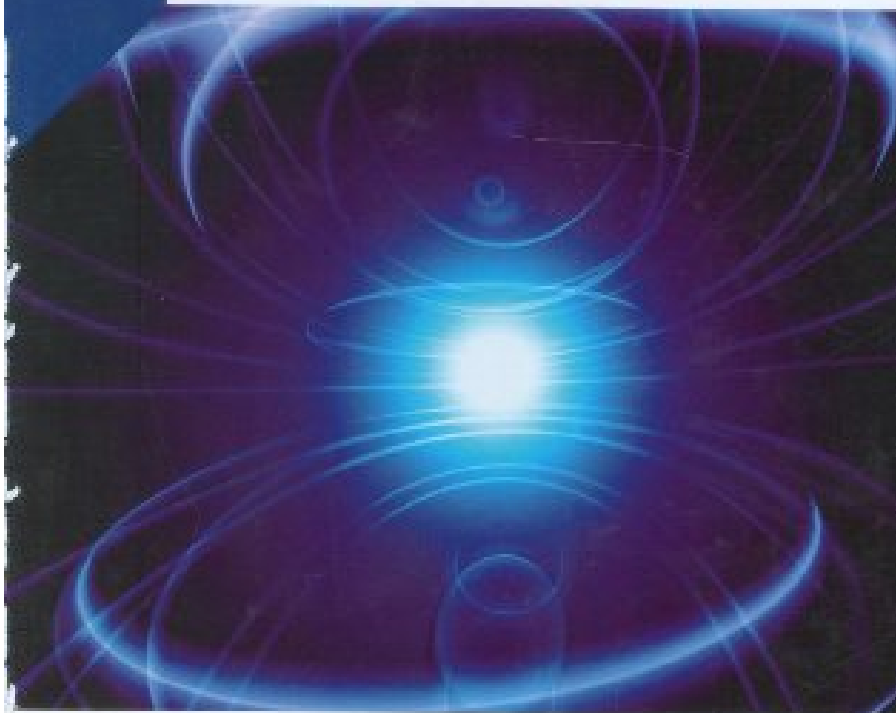


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Review

"A must-read for asset-mangers, pension funds, hege funds and corporates." -- Yves Perréard, Chairman of Perréard Partners Inv., Geneva

"Jessica James has an exceptional ability to target the core problem facing managers and deliver pragmatic and robust solutions". -- Mel Mayne, Managing Partner, PaR Asset Management LLP

"Written by professionals for fellow professionals who seek to turn theory into practice and actually perform." --Peter Richmond, Trinity College

About the Author

Jessica James joined the Citibank FX Risk Advisory Group from Bank One, where she headed their Risk Advisory and Currency Overlay group in Europe. Her group was responsible for the design, marketing and maintenance of currency overlay strategies, and the provision of bespoke research to Bank clients, supporting internal marketing. At Citi, she is closely involved in both these areas, working with marketers and clients to uptier relationships. Jessica is well known for her research, with several books to her credit and a regular publication record in the financial press. Additionally, she teaches a number of financial mathematics courses and sits on the board of the Journal of Quantitative Finance, and the ICBI finance conference board. She has participated in several government Task Forces and is involved with the Institute of Physics as a member of their governing body and a member of their Industry and Business Board. The major part of Jessica's current research is in the FX area. Over the last few years she has been at the forefront of development of currency risk management models and overlay strategies, and has pioneered the use of Extreme Value Theory to manage the risk of large FX moves. Additionally, she has a wealth of experience in the practical process of setting up currency overlay as a business unit, including trading strategy testing, design and marketing. At Bank One, she was in charge of trading sheet design and strategy execution, and instigated and specified a continuous testing process to ensure that the strategies performed within the bounds of expectations. In addition to her FX research, Jessica is known for her work on interest rates, having written an extensive work on modelling and valuation (Interest Rate Modelling, Wiley 2000). She has

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