

Global Currency Union and University of Copenhagen conference on

Exchange Rate Stability

Talks take place in Auditorium 10 at the Department of Mathematical Sciences at Universitetsparken 5, DK-2100 Copenhagen Oe. Details on how to get there: <http://www.math.ku.dk/english/contact/find-us/>
You will find the venue if you follow the ledge on the 1st floor from the main entrance all the way down to the southern-most end of the building complex.

8:55 Welcome

9:00 – 9:45 Michael Hanke (University of Liechtenstein), “Models for the CHF/EUR exchange rate in the presence of the SNB’s minimum exchange rate policy”

9:50 – 10:35 Thomas Nitschka (Swiss National Bank, Zürich), “On financial risk and the safe haven characteristics of Swiss franc exchange rates”

Coffee

10:50 -11:20 Rolf Poulsen (University of Copenhagen), “Currency Pegs: Cases for Baskets”

11:30 - 12:15 Uwe Wystup (MathFinance AG, Frankfurt), “What can go wrong in FX – When hedging tools are turned into speculative instruments”

Lunch at Biocenterets Kanitine (follow the locals from the auditorium)

13:15 – 14:00 Jessica James (Commerzbank, London), “FX option performance”

14:10 – 14:40 Jesper Toft (Global Currency Union, Copenhagen), “Exchange Rate Stability – A new approach to exchange rates for better support of stability and growth”

Coffee

15:00 – approximately 17, Discussion groups