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Chapter 7 - Arbitrage In FX Markets Strategy Will Not Be Profitable If, At Time T, What We Receive In FC Is Less Or Equal To What We Have To Pay In FC. That Is, Arbitrage Will Ensure That $S_t (1 + I_d * T/360) / F_{t,T} = (1 + I_f * T/360)$. (This Is A No Arbitrage Condition!) Solvi Feb 19th, 2024

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