

156 Views | 4 CrossRef citations to date | 0 Altmetric

Original Articles

Pricing European commodity swaptions

Sami Järvinen * & Harri Toivonen

Pages 925-929 | Published online: 22 Aug 2006

 Cite this article  <https://doi.org/10.1080/1350485042000291394>

Sample our
Economics, Finance,
Business & Industry Journals
>> **Sign in here** to start your access
to the latest two volumes for 14 days

 Full Article

 Figures & data

 References

 Citations

 Metrics

 Reprints & Permissions

Read this article

 Share

We Care About Your Privacy

We and our 883 partners store and access personal data, like browsing data or unique identifiers, on your device. Selecting I Accept enables tracking technologies to support the purposes shown under we and our partners process data to provide. Selecting Reject All or withdrawing your consent will disable them. If trackers are disabled, some content and ads you see may not be as relevant to you. You can resurface this menu to change your choices or withdraw consent at any time by clicking the Show Purposes link on the bottom of the webpage .Your choices will have effect within our Website. For more details, refer to our Privacy Policy. [Here](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device

I Accept

Reject All

Show Purpose

the forward

is derived

The

t to the

) formula

r many

icle >

options.

The forward floating price leg and the forward fixed price leg do not provide income before the start date of the spot swap, since convenience yields are already capitalized into the forward prices. This can be shown using Ito's Lemma.



Information for

Authors

R&D professionals

Editors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Help and contact

Newsroom

All journals

Books

Keep up to date

Register to receive personalised research and resources by email



Sign me up



Copyright ©

Accessibi

Registered
5 Howick Pl

or & Francis Group
orma business

