Taylor & Francis
Online

Home ► All Journals ► Mathematics, Statistics & Data Science ► Applied Mathematical Finance
► List of Issues ► Volume 1, Issue 1 ► Hedging quantos, differential swaps and ....

Original Articles

# Hedging quantos, differential swaps and ratios

Farshid Jamshidian

 References     Citations     Metrics     Reprints & Permissions

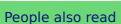Read this article     Share

## Abstract

From first principles, using general no-arbitrage arguments across international markets, differential swaps and a variety of quanto options and futures are evaluated and replicated in closed form by explicit construction of their hedge portfolios, under the assumption of deterministic instantaneous covariances.

Keywords:

international trading strategies    cross-market hedging    pricing    replication    product and division rules

deterministic covariance

# Related research ⓘ

## 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