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# Hedging quantos, differential swaps and ratios

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## 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

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deterministic covariance

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