







Q

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

Applied Mathematical Finance >

Volume 1, 1994 - <u>Issue 1</u>

98 | 12 | (

Views CrossRef citations to date Altmetric

Original Articles

Hedging quantos, differential swaps and ratios

Farshid Jamshidian

Pages 1-20 | Received 01 Feb 1994, Published online: 24 May 2006

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









Read this article

Share

Abstract

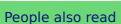
From first principles, using general no-arbitrage arguments across international markets, differential swaps and a variety of quanto options and futures are evaluated and replicated in closed form by explicit construction of their hedge portfolios, under the assumption of deterministic instantaneous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

Keywords:

international trading strategies cross-market hedging pricing replication product

product and division rules

deterministic covariance



Information for Open access

Authors Overview

R&D professionals Open journals

Editors Open Select

Librarians Dove Medical Press

Societies F1000Research

Opportunities Help and information

Reprints and e-prints

Help and contact

Advertising solutions Newsroom

Accelerated publication All journals

Corporate access solutions Books

Keep up to date

Register to receive personalised research and resources by email



Sign me up











Accessibility



Copyright © 2025 Informa UK Limited Privacy policy Cookies Terms & conditions

Taylor and Francis Group

Registered in England & Wales No. 01072954 5 Howick Place | London | SW1P 1WG