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1 Quanto Options A quanto option can be any cash-settled option, whose payoff is converted into a third currency at maturity at a pre-specified rate, called the quanto factor. There can be quanto plain vanilla, quanto barriers, quanto forward starts, quanto corridors, etc.

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The Arbitrage pricing theory and

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MathFinance, founded by Uwe Wystup in 2003, is an independent consulting and software company specializing in risk management of derivatives in all asset classes. Our pricing libraries, consulting in exotic options and structured

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products, independent studies have been used by a variety of banks, asset managers, and software companies.

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A quanto option can be any cash-settled option, whose payoff is converted into a third currency at maturity at a prespecified rate, called the quanto

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factor. This allows the buyer to hedge the foreign exchange conversion risk. Any (exotic) option contract can be “quantoed” into the home currency of the investor.

Quanto Options - Wystup - 2010 - Major Reference Works ...

A quantity-adjusting option, also known

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as a Quanto option, is a cash-settled, cross-currency derivative, where the underlying asset is denominated in a currency other than the currency in which...

Quantity-Adjusting Option (Quanto Option)

At maturity of a quanto call option in

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domestic currency. Payout = $X * \text{MAX} [(S_{t,\text{foreign}} - K_{\text{foreign}}), 0]$ Where: X = exchange rate fixed at initiation, $S_{t,\text{foreign}}$ = price of asset in foreign currency. K = strike price in foreign currency.

Quanto option | The Financial Engineer

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Quants: The Rocket Scientists of Wall Street

One way to correct this would be the self-

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quanto USD put EUR call. oT make the inverse DCI work, the bank would have to buy self-quanto USD put EUR call options, on a notional of $N=K$ EUR. The...

Structuring an Inverse Dual Currency Investment

Abstract A quanto option can be any cash-settled option, whose payoff is

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converted into a third currency at maturity at a prespecified rate, called the quanto factor. This allows the buyer to hedge...

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Quanto Options - Wystup - 2010 - Major Reference Works ...

Quanto options, in which the difference between the underlying and a fixed strike price is paid out in another currency. Quanto swaps, in which one counterparty pays a non-local interest rate to the other, but the notional

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amount is in local currency. The second party may be paying a fixed or floating rate.

Quanto - Wikipedia

Uwe Wystup is also CEO of MathFinance AG, a global network of quants specializing in Quantitative Finance, Exotic Options advisory and Front Office

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Software Production. Previously he was a Financial Engineer and Structurer in the FX Options Trading Team at Commerzbank. Before that he worked for Deutsche Bank, Citibank, UBS and Sal.

**FX Options and Structured Products
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Quantitative finance is the use of mathematical models and extremely large datasets to analyze financial markets and securities. Common examples include (1) the pricing of derivative securities such as options, and (2) risk management, especially as it relates to portfolio management

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Quantitative Finance - Definition, Components, and Quants

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and communicating

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QuantLib offers tools that are useful
both for practical implementation and
for advanced modeling, with features
such as market conventions, yield curve

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models, solvers, PDEs, Monte Carlo (low-discrepancy included), exotic options, VAR, and so on. Finance is an area where well-written open-source projects could make a tremendous difference:

QuantLib, a free/open-source library for quantitative finance

The function calculates the price of

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Quanto American put with Least Squares Monte Carlo method. The Quanto option is cash-settled option, whose pay-off is converted into a third currency/asset at exercise at a pre-specified rate/price (Wystup, 2011), and can also be considered as a usual option but settled in a "wrong" asset (Vecer, 2011).

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QuantoAmerPutLSM: Calculating the price of Quanto American ...

Hi .. I am trying to understand the intuition behind how quants are hedged .. so let's say an investor buys a quanto option on an equity asset which is in AUD and quantoed to USD .. so assuming that the notional he is exposed to is N then this N gets

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transferred to the trader/pricer who is hedging selling and is therefore short this option .. he gets $N \cdot \text{USDAUD}$ amt on day 1 ..

Quanto options .. Intuition .. | QuantNet Community

The Quanto option is cash-settled option, whose pay-off is converted into a third

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currency/asset at exercise at a pre-specified rate/price (Wystup, 2011), and can also be considered as a usual option but settled in a "wrong" asset (Vecer, 2011). The regression model included in the algorithm is quadratic polynomial (Longstaff & Schwartz, 2000). Usage

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