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ap_cgmy_volatilityswap

Input parameters:

Output parameters:

- Fair strike value in annual volatility points
- Price, in annual volatility points

Description: Computes the fair strike and the price of the volatility swap in Tempered Stable Lévy model approximately using the replication portfolio of options on realized variance with the same maturity date and different strikes. Description of the algorithm is given in [there](#)

References