

[Source](#) | [Model](#) | [Option](#)
| [Model_Option](#) | [Help on ap methods](#) | [Archived Tests](#)

ap_cgmy_varswap_repl1

[Input parameters:](#)

[Output parameters:](#)

- Fair strike in annual volatility points
- Price in 10000 variance points

Description: Computes the fair strike and the price of the Variance Swap in Tempered Stable Lévy model. Replication1 is an approach which approximate the price of the variance swap by a portfolio of vanillas written on the same maturity but different strikes. Description of the algorithm is given in [there](#)