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Asian price given by:  $E_Q[1 - R e^{-r(T_2 - T_1)} S(T_1) - K e^{-r(T_2 - T_1)}] e^{-r(T_2 - T_1)}$   
Model directly the dynamics of the future. Future is tradable asset and martingale assumption is reasonable.  $F(t; T_1, T_2) = E_Q[h(1 - R e^{-r(T_2 - T_1)} S(t) - K e^{-r(T_2 - T_1)}) e^{-r(T_2 - t)} | \mathcal{F}_t]$

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in general terms.

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the pricing aspect, but not  
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to be studied in the literature. For any option, the hedging problem is in general more complex than the pricing problem. In fact a solution of the hedging problem determines 3

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