

# Hedging bounded claims with bounded outcomes

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**Abstract.** We consider a financial market with two or more separate components each driven by a Brownian Motion. We look at the problem to hedge a bounded contingent claim in such a way that all the components remain bounded. The problem can also be rephrased as a problem in risk measures.

**Key words:** Hedging, infimal convolution, coherent utility functions, Fatou property, Brownian Motion

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