1084-60-206 **Kiseop Lee***, kiseop.lee@louisville.edu, and **Wanmo Kang**. *Information on Jump Sizes and Hedging.*

We study a hedging problem in a market where are traders with different levels of infor- mation. The exclusive information available only to informed traders is modeled by a diffusion process rather than discrete arrivals of information. The asset price follows a stochastic process with jumps and the information process affects jump sizes of the asset price. We find the local risk minimization hedging strategy of informed traders. Numerical examples are provided using simulated data. (Received September 01, 2012)