

# Master Thesis

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## Contents

<b>1</b>	<b>Title</b>	<b>2</b>
<b>2</b>	<b>Thesis statement</b>	<b>2</b>

# 1 Title

Swaptions pricing

## 2 Thesis statement

In this thesis, I will investigate asset allocation with respect to swaptions and the affect different swaptions strategies has. This analysis receivers a model selection to price swaptions and the different strategies will be back tasted on data.