

# **Master thesis in Mathematics-Economics**

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# **Swaptions pricing**

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## Abstract

CONTENTS

### Contents

1 Introduction 2 Swaptions as a missing link in asset allocation 3 Mathematics og pricing swaptions		roduction	4	
		ptions as a missing link in asset allocation	Ę	
		Ę		
	3.1	Time value og money	Ę	
	3.2	The yield curve	Ę	
		Forward rates		
	3.4	Bonds	ļ	
	3.5	Financial derivatives	ļ	
	3.6	Interest rate swaps	į	
	3.7	Options	!	
	3.8	Swantions	ļ	

### 1 Introduction

In this thesis we will investigate swaptions pricing.

#### References

- [1] Armstrong, M.A. Basic Topology. England: Editorial Board, 2000.
- 2 Swaptions as a missing link in asset allocation
- 3 Mathematics og pricing swaptions
- 3.1 Time value og money
- 3.2 The yield curve
- 3.3 Forward rates
- 3.4 Bonds
- 3.5 Financial derivatives
- 3.6 Interest rate swaps
- 3.7 Options
- 3.8 Swaptions