

# Master Thesis

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## Contents

<b>1</b>	<b>Asset allocation</b>	<b>2</b>
<b>2</b>	<b>Swaptions</b>	<b>2</b>
<b>3</b>	<b>Pricing swaptions</b>	<b>2</b>
<b>4</b>	<b>Black model</b>	<b>2</b>
<b>5</b>	<b>SABR model - implied volatility</b>	<b>2</b>
<b>6</b>	<b>Risk premium</b>	<b>2</b>
<b>7</b>	<b>Two strategies</b>	<b>2</b>

# Title

Swaptions pricing

## 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.

## Structure

- 1 Asset allocation
- 2 Swaptions
- 3 Pricing swaptions
- 4 Black model
- 5 SABR model - implied volatility
- 6 Risk premium
- 7 Two strategies