

# **Master thesis in Mathematics-Economics**

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# **Swaptions pricing**

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## Abstract

CONTENTS

## Contents

1	Introduction	4
<b>2</b>	Asset allocation	5

## 1 Introduction

In this thesis we will investigate swaptions pricing.

#### References

[1] Armstrong, M.A. <u>Basic Topology.</u> England: Editorial Board, 2000.

#### 2 Asset allocation