UNIVERSITY OF EXETER

MTHM005 - Mathematical Sciences Project

Pricing Asian Options

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Abstract

Options are contracts that grant the right, but not the obligation to buy or sell an underlying asset at a set price on a specified date.

All documents and Matlab files available here:
https://github.com/leele2/Mathematics-in-Business-Project

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Chapter 1: Introduction

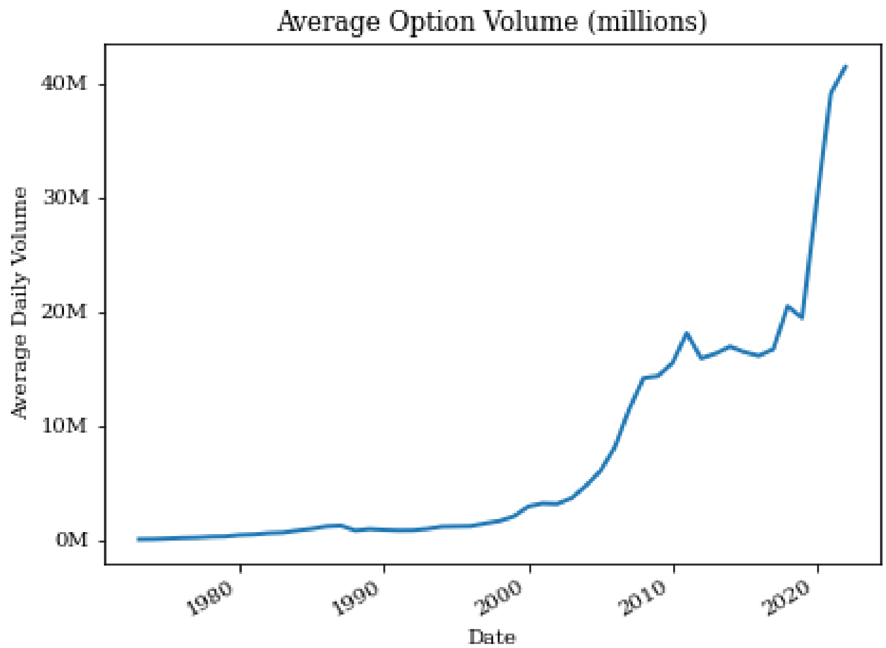

Figure 1.1: Time series plot of the average daily option volume per annual. Data provided by THEOCC.com [THE]

1.1 A brief history of options

Enter some text that makes the examiner go, "wow that is a great bit of text".

Bibliography

[THE] Annual Volume and Open Interest Statistics. https://www.theocc.com/Market-Data/Market-Data-Reports/Volume-and-Open-Interest/Historical-Volume-Statistics. Accessed: 08-06-2022.

Appendix A: Matlab Files

All files can be found: https://github.com/leele2/Mathematics-in-Business-Project/tree/master/MATLAB%20Files