MTHM005 - Mathematical Sciences Project

Pricing Asian Options

Candidate Number: 145670

Supervised by Prof. Byott

June 22, 2022

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

Contents

List of Figures and Tables

Chapter 1: Introduction

https://jfin-swufe.springeropen.com/track/pdf/10.1186/s40854-021-00279-5.pdf

In addition, option trading has been exponentially growing since the establishment of the Chicago Board Options Exchange in 1973. Option markets experienced an enormous proliferation, ranging from equity options to credit derivatives. Te total equity option trading has grown from 1.12 million contr

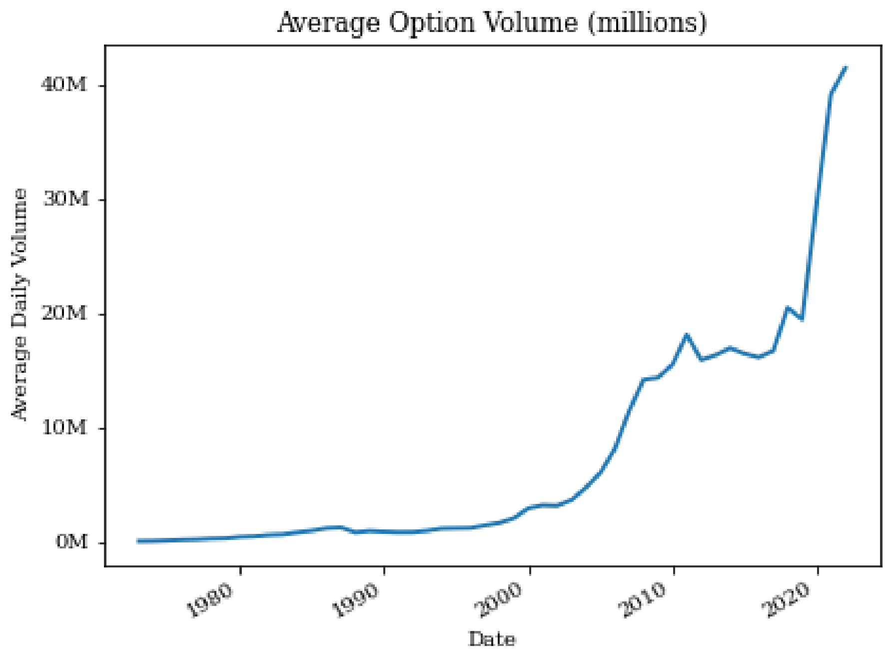

Figure 1.1: Time series plot of the average daily option volume per annum. Data provided by the Options Clearing Corporation (OCC) [Opt].

1.1 A brief history of options

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

Bibliography

[Opt] Options Clearing Corporation. 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