

Monte Carlo Option Pricing

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European	
Call or Put (C/P)	C
Spot Price	60
Strike Price	60
Time to Maturity	1
Volatility	20.00%
Risk-Free Rate	5.00%
Dividend Yield	2.00%
No of Steps (≤ 250)	250
No of Simulation	1000

Option Price	5.482
Std Error	0.276

Calculate

Lookback Options (Floating Strike)	
Call or Put (C/P)	C
Spot Price	60
Time to Maturity	0.25
Volatility	20.00%
Risk-Free Rate	10.00%
Dividend Yield	2.00%
No of Steps (≤ 250)	5
No of Simulation	1000

Option Price	4.011
Std Error	0.128

Calculate

Barrier Options	
Call or Put (C/P)	C
Up or Down (U/D)	U
In or Out (I/O)	I
Barrier Level	70
Spot Price	60
Strike Price	60
Time to Maturity	1
Volatility	20.00%
Risk-Free Rate	5.00%
Dividend Yield	2.00%
No of Steps (≤ 50)	100
No of Simulation	300

Option Price	5.854
Std Error	0.563

Calculate

Asian Options	
Call or Put (C/P)	C
Arithmetic or Geometric (A/G)	G
Spot Price	60
Strike Price	60
Time to Maturity	0.01
Volatility	20.00%
Risk-Free Rate	10.00%
Dividend Yield	0.02
No of Steps (≤ 250)	100
No of Simulation	200

Option Price	0.368
Std Error	0.033

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Barrier Option Pricing Under Sabr Model Using Monte Carlo

AW Rasmussen



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