

# 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

Calculate

# Barrier Option Pricing Under Sabr Model Using Monte Carlo

**D Keegan**



## **Barrier Option Pricing Under Sabr Model Using Monte Carlo:**

## Unveiling the Energy of Verbal Beauty: An Emotional Sojourn through **Barrier Option Pricing Under Sabr Model Using Monte Carlo**

In a world inundated with screens and the cacophony of immediate connection, the profound power and mental resonance of verbal artistry usually disappear in to obscurity, eclipsed by the regular barrage of sound and distractions. Yet, nestled within the musical pages of **Barrier Option Pricing Under Sabr Model Using Monte Carlo**, a interesting work of literary splendor that impulses with natural feelings, lies an unforgettable trip waiting to be embarked upon. Penned with a virtuoso wordsmith, this enchanting opus instructions readers on an emotional odyssey, lightly exposing the latent potential and profound impact stuck within the intricate internet of language. Within the heart-wrenching expanse of this evocative analysis, we can embark upon an introspective exploration of the book is central styles, dissect its interesting publishing type, and immerse ourselves in the indelible impression it leaves upon the depths of readers souls.

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