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CHAPTER 18

Futures Options

The options we have considered so far provide the holder with the right to buy or sell a certain asset by a certain date for a certain price. They are sometimes termed *options on spot* or *spot options* because, when the options are exercised, the sale or purchase of the asset at the agreed-on price takes place immediately. In this chapter we move on to consider *options on futures*, also known as *futures options*. In these contracts, exercise of the option gives the holder a position in a futures contract.

The Commodity Futures Trading Commission in the US authorized the trading of options on futures on an experimental basis in 1982. Permanent trading was approved in 1987, and since then the popularity of the contract with investors has grown very fast.

In this chapter we consider how futures options work and the differences between these options and spot options. We examine how futures options can be priced using either binomial trees or formulas similar to those produced by Black, Scholes, and Merton for stock options. We also explore the relative pricing of futures options and spot options and examine what are known as futures-style options.

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