

DRAFT  
not available yet!!!

Pricing Basket Option:  
A Comparative Study

Discussion Paper No. 223  
ISSN 0949-9962  
JEL C63, G13  
MSC 35K20, 65M60

Version 10. September 2000

Matthias Heurich : Arthur Andersen  
Financial and Commodity Risk Consulting  
Mergenthalerallee 55  
65760 Eschborn/Frankfurt  
Germany  
Matthias.Heurich@De.ArthurAndersen.com

Jürgen Topper: Arthur Andersen  
Financial and Commodity Risk Consulting  
Mergenthalerallee 55  
65760 Eschborn/Frankfurt  
Germany  
Juergen.Topper@De.ArthurAndersen.com

Dept. of Economics  
University of Hannover  
Königsworther Platz  
30167 Hannover  
Germany