1145-35-1749   **Ghada Alobaidi*** (`galobaidi@aus.edu`), Department of Mathematics and Statistics, Sharjah, 26666, United Arab Emirates. *Asymptotic Analysis of Shout Options Close to Expiry.*

We use an asymptotic expansion to study the behavior of shout options close to expiry. Series solutions are obtained for the location of the free boundary and the price of the option in the limit.