M339D: Topics for In-Term Two

- ☐ European call options.
- ☐ European put options.
- ☐ Moneyness.
- ☐ Derivative securities.
- ☐ Arbitrage portfolios.
- ☐ Replicating portfolios.
- ☐ Put-call parity.
- ☐ Straddles.
- ☐ The binomial asset-pricing model.
- ☐ The replicating portfolio: the Δ.
- ☐ The replicating portfolio: the risk-free component.
- ☐ Risk-neutral pricing.
- ☐ Binomial pricing: European options.