

## M339D: Topics for In-Term Two

☐ European call options.

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☐ Caps and covered calls.

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☐ European put options.

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☐ Floors and covered puts.

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☐ Moneyness.

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☐ Derivative securities.

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☐ Arbitrage.

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☐ Prepaid forward prices.

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☐ Forward prices.

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☐ Put-call parity.

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☐ Currency options.

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☐ Exchange options.

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