

M339D: Topics for In-Term Two

☐ European call options.

☐ European put options.

☐ Moneyness.

☐ Derivative securities.

☐ Arbitrage portfolios.

☐ Replicating portfolios.

☐ Put-call parity.

☐ Chooser options.

☐ The binomial asset-pricing model.

☐ Forward trees.

☐ Binomial option pricing.

☐ Straddles.
