

M339D: Topics for In-Term One

☐ Purchasing shares of stock.

☐ Short sales.

☐ Forward contracts.

☐ European call options.

☐ European put options.

☐ Moneyness.

☐ Derivative securities.

☐ Arbitrage portfolios.

☐ Replicating portfolios.

☐ Put-call parity.

☐ Chooser options.

☐ The binomial asset-pricing model.

☐ Realized returns: Definition, assumptions, and first properties.

☐ Forward binomial trees.
