Factors That Impact an Option's Value - Online

Building on the Derivative Instruments course, this intensive intermediate level course explores the different types of option products, including options on equities, indexes, futures, foreign exchange and interest rates.
This course replicates the content from lesson 4 of the course Options - Online
This is an asynchronous eLearning course that can be accessed 24/7 from any internet enabled computer. Subscription period for this course is 90 days.

Available Session(s):

Available Today Online Instructor(s):[]	Online	USD $60.00

Targeted Audience

Floor and compliance personnel, trade support staff seeking advancement and marketing staff.

Advance Preparation

No advance preparation required.

Learning Objectives

Students will be able to:
· Identify the concept of put-call parity
· Describe the expected value pricing model and its uses
· Recognize the use of the binomial lattice model for option pricing
· Identify factors that impact option price
· Define volatility as it relates to the price of the underlying security

Level: Basic

CPE Credits: 1

Instructional Method: Self-Study

Detailed Outline

Factors That Impact an Option's Value
· Put call parity
· Expected value model
· Single- and multi-period binomial lattice models
· Factors that determine the value of options