



## Pricing Options - 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 5 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

USD \$120.00

Online

Instructor(s):[]

### 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 role of standard deviation in calculating annual volatility
- Describe the impact of the volatility of the underlying on the option premium
- Identify the key factors affecting how options are priced
- Recognize volatility indicators for using the Black-Scholes options pricing model

**Level:** Basic

**CPE Credits:** 2

**Instructional Method:** Self-Study

## **Detailed Outline**

### **Pricing Options**

- Mean and standard deviation
- Historical vs. implied volatility
- Probability distribution functions
- Convergence of the Binomial Model with Black-Scholes
- Black-Scholes model
- American option pricing models

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