



Option Sensitivities - 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. The course also demonstrates trading strategies and portfolio management techniques utilizing the Greeks.

This course replicates the content from lesson 6 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 \$60.00

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:

- Recognize each of the Greeks
- Identify the role of Delta and Gamma in defining an option's sensitivity to change
- Identify the role of Theta, Vega, Rho and Psi in defining an option's sensitivity to change

Level: Basic

CPE Credits: 1

Instructional Method: Self-Study

Detailed Outline

Option Sensitivities

- Introducing the Greeks
- Delta
- Impact of moneyness on Delta
- Delta hedging
- Gamma
- impact of moneyness on Gamma
- Theta
- Vega
- Rho and Psi

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