

e-learning and reference solutions for the global finance professional

Options

A comprehensive e-learning product covering strategies, concepts and pricing of Options.

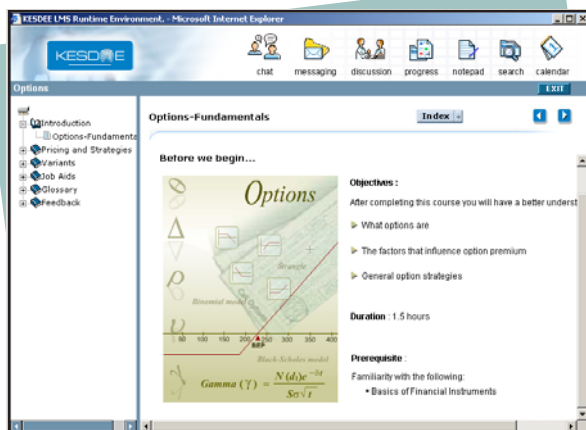
After completing this course, you will be conversant with:

- The concepts and terminologies used in Options market
- Different types of Options available in the financial market
- Application of various pricing models
- Identification of Options as a tool for speculative and hedging activities



OPTIONS

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Overview

Growth of internationalization has increased the use of derivative instruments in the financial markets. Financial Options have changed the face of finance by creating new ways to understand, measure, and manage risks. These should be considered part of any firm's risk-management strategy to ensure that value-enhancing investment opportunities are pursued. This product is targeted at those individuals needing to understand the positions that can be taken in option transactions. It is an excellent product for anyone involved in option transactions, as it is filled with ideas for graphically detailing the risk/reward profile of various option positions. Analytical and numerical methods of option pricing have been dealt in detail.

Course Level & Number of Courses

Basic & Intermediate Level

Library of 10 Courses

Instructional Method

Dynamic, Interactive e-learning

Recommended Background

Familiarity with basic financial concepts

The themes of this product are:

- Fundamentals of Options contracts
- Knowledge of the concepts of Options
- Pricing of both American and European Options
- Mechanics of Option trading strategies by market participants

For more information, please visit:

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Time taken to complete each Course: Two - Three hours

1. Options-Fundamentals

- Objectives
- Basics
- Option Premium
- Basic Options Positions

2. European Option Pricing

- Objectives
- Introduction
- Single-period Binomial model
- Multi-period Binomial model
- Black-Scholes model

3. Options-The Greeks

- Objectives
- Introduction
- Delta
- Gamma
- Theta
- Vega
- Rho

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4. Options-American Style

- Objectives
- The Option of Early Exercise
- Black-Scholes Option Pricing model
- Binomial Option Pricing model

5. Trading Strategies

- Objectives
- Introduction
- Covered strategies
- Spreads
- Straddles
- Butterflies
- Strangles
- Summary of strategies

6. Interest Rate Options

- Objectives
- Introduction
- Pricing
- Caps, Floors and Collars
- Trading Strategies

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7. Currency Options

- Objectives
- Introduction
- Types and Characteristics
- Pricing
- Uses of Currency Options

8. Swaptions

- Objectives
- Introduction
- Swaption Variants
- Pricing of Swaptions
- Uses of Swaptions

9. Options on Futures

- Objectives
- Introduction
- Quotations
- Pricing

10. Exotic Options

- Objectives
- Introduction
- Forward-Start Options
- Compound Options
- Chooser Options
- Barrier Options
- Look-back Options

OPTIONS

JOB AIDS

- Measurement Tools
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

Calculators in Options

1. Historical volatility
2. Implied volatility
3. Risk-free rate of interest
4. Single-period Binomial Option pricing model
5. Multi-period Binomial Option pricing model
6. Multi-period Binomial Option pricing model –dividends
7. Unit Normal Cumulative Probabilities
8. Black-Scholes Option Pricing Model
9. Black-Scholes-Merton Option Pricing Model
10. Calculating Delta
11. Calculating Gamma
12. Calculating Rho
13. Calculating Theta
14. Calculating Vega
15. A Comprehensive Calculator for Option Pricing and also for Greeks
16. Bivariate Normal Cumulative Probabilities
17. Binomial Approximation with a continuous dividend yield
18. Binomial Approximation with a known dividend yield
19. Binomial Approximation with a known dollar dividend
20. Pseudo American call option pricing
21. Analytic approximation of American stock option prices
22. Chooser Options
23. Forward Start Options
24. Options on Futures
25. Options on LIBOR
26. Swaptions
27. Currency Options Calculator - Binomial Model

TARGET AUDIENCE

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7. Basel II-University	Library of 63 Courses
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- Financial Planning
- International Trade Services
- Bank Branch Management
- Mortgage Finance

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