

M339W: Topics for In-Term Two

- ☐ Focus on the Δ .
- ☐ Option elasticity.
- ☐ Portfolio elasticity.
- ☐ Option volatility.
- ☐ Option Greeks' properties.
- ☐ Focus on the Γ .
- ☐ Implied volatility.
- ☐ Delta-gamma-theta approximation.
- ☐ Delta-hedging.
- ☐ Delta-hedger's profit.
- ☐ Delta-hedger's profit combined with the delta-gamma-theta approximation.
- ☐ Delta-gamma hedging.