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European Options: Put-Call Parity

Lec 14: Futures, Options and Put Call Parity CFA Level 1 - Derivatives - Put-Call parity

CA FINAL SFM- Put Call Parity Theory With Arbitrage by CA Pavan Karmele Put-Call Parity Lec 32: Greeks, Put-Call Parity, Change of Measure Put Call Parity Math Umn

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Put-Call Parity chris bemis May 22, 2006. Recall that a replicating portfolio of a contingent claim determines the claim's price. This was justified by the "no arbitrage" principle. Using this idea, we obtain a relationship between a European call and a European put option. 1. Consider the following portfolios: Portfolio 1: A European call option, and cash at time t equal to Ke^{-rT} ...

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In financial mathematics, put–call parity defines a relationship between the price of a European call option and European put option, both with the identical strike price and

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expiry, namely that a portfolio of a long call option and a short put option is equivalent to (and hence has the same value as) a single forward contract at this strike price and expiry.

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Put-call parity states that simultaneously holding a short European put and long European call of the same class will deliver the same return as holding one forward contract on the same underlying...

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Put call parity is a term to describe a call and a put of the same strike and the price of the underlying stock. It is a three way relationship in that there is an equilibrium in the prices of each. And if the prices are not valued accordingly than an arbitrage opportunity occurs and a profit can be locked in synthetically.

[Put-call parity \(video\) | Khan Academy](#)

Put-call parity is a relationship between the price of a European call option and European put option with the

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same strike price and time to expiration. It is one of the most important relationships in option pricing. It provides a tool for constructing equivalent positions. This post is a general discussion of put-call parity. In the next post, we discuss put-call parity in greater details ...

Put-Call Parity | Financial Mathematics

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