COURSE DETAIL

OPTIONS AND FUTURES

Country
Taiwan

Host Institution
National Taiwan University

Program(s)
National Taiwan University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics

UCEAP Course Number
124

UCEAP Course Suffix

UCEAP Official Title
OPTIONS AND FUTURES

UCEAP Transcript Title
OPTIONS AND FUTURES

UCEAP Quarter Units
4.50

UCEAP Semester Units
3.00

Course Description

This course provides a comprehensive understanding of financial derivatives. A derivative instrument is a contract between two parties whose payoff depends on the values of the underlying variables on a future specified date. The prices of any commodity assets (such as gold or oil) or financial assets (such as equity shares or bonds) can be the underlying variables, and these assets are called underlying assets. Four categories of derivatives are covered in this course, including forwards, futures, swaps, and options. The course discusses how and where to trade these derivatives, the methods to calculate the theoretical values of these derivatives, and the trading and hedging strategies associated with these financial derivatives.

Language(s) of Instruction
English

Host Institution Course Number
IB5024

Host Institution Course Title
OPTIONS AND FUTURES

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
International Business

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