

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

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Host Institution Course Details

https://nol2.aca.ntu.edu.tw/nol/coursesearch/print_table.php?course_id=724%20U1...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

International Business

Course Last Reviewed

2022-2023

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