

東海大學管理學院財務金融研究所
碩士在職專班論文

期貨、選擇權與認售權證對台灣加權股價指數之
對沖交易策略研究

An Empirical Study on the Hedging Trading Strategy of
Taiwan Futures, Options and Warrants to Spot Market

The seal of the National Central University Library is a circular emblem. It features the university's name in English, "NATIONAL CENTRAL UNIVERSITY LIBRARY", around the perimeter. In the center, there are Chinese characters "中央圖書館" (National Central University Library) and "1952" at the bottom, indicating the year of establishment.

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中華民國九十九年七月