

衍生工具認識測試 Derivatives Knowledge Test



請以手機掃描此二維碼，詳閱本公司為你準備的衍生工具訓練文件，以加強你對衍生工具的認識。

Please scan the QR code with your mobile phone to read the training material in relation to derivatives we prepared for you, to enhance your derivatives knowledge.

以下哪一項是牛熊証的特點？

- 損失無上限
- 需追補按金
- 收回後一定沒有淨餘價值
- 有時間限制

沽出認購期權(short call) 及沽出認沽期權(short put)是否需要按金？

- 都需要按金
- 只有 short call
- 只有 short put
- 都不需要按金

哪一項有可能追補按金？

- 牛熊証
- 期貨合約
- 窩輪
- 全部不需要

投資認購權證(call 輪)時, 哪一項可能導至損失？

- 正股價格下跌
- 時間值損耗
- 引伸波幅下跌
- 以上皆是

相關資產(如“正股”)停牌會導至哪樣相關的衍生工具停牌？

- 牛熊証
- 全部停牌
- 窩輪
- 期權

以下哪項影響到牛熊証的價格？

- 相關資產價格
- 牛熊証行使價
- 牛熊証年期長短
- 以上皆是

Which of the following is a characteristic of CBBC?

- Unlimited losses
- Margin call exist
- No residual value in any situation after call back
- There is a time limit

Is margin deposit needed for short call and short put?

- Both require a deposit
- Only short call
- Only short put
- No deposit is required

Which of the followings may have margin call?

- CBBC
- Futures contracts
- Warrants
- None required

Which of the followings may result in a loss when investing in Call Warrants ?

- The price of the underlying stock falls
- Depreciation of time value
- Decline in implied volatility
- All of the above

What kind of derivatives will be suspended when the related underlying assets (e.g. the underlying stocks) are suspended?

- CBBC
- All will be suspended
- Warrants
- Option

What of the following affects the price of a CBBC?

- The price of the underlying asset
- Strike price of CBBC
- Duration of CBBC
- All of the above

For office use only

Score: /6

Checker name:

Checker date: