

We Create Fortune

當日成交及相關指數

代碼	漲跌 (+/-%)	收盤	成交量 (合約)	成交值 (十億越盾)	現金 狀態	Premium	槓桿	剩餘 交易盤數	隱含 波動
CFPT1901	2.4%	4,300	63,130	0.26	ITM	-0.6%	6.27	1	0%
CFPT1902	0.4%	8,430	41,790	0.33	ITM	1.0%	6.39	14	58%
CFPT1903	-0.1%	11,800	51,370	0.59	ITM	7.2%	4.34	79	61%
CHPG1901	-21.4%	110	283,340	0.03	OTM	8.0%		0	
CHPG1902	2.0%	500	58,560	0.03	OTM	107.9%	0.00	66	155%
CHPG1903	-50.0%	40	115,560	0.01	OTM	8.8%	0.89	2	63%
CHPG1904	-21.3%	1,000	99,690	0.09	OTM	12.6%	2.96	14	82%
CHPG1905	-7.4%	3,150	11,150	0.04	OTM	22.7%	2.55	79	79%
CMBB1901	-7.5%	2,100	209,920	0.45	ITM	0.4%	10.76	4	59%
CMBB1902	-2.3%	3,040	303,740	0.93	ITM	9.9%	5.11	70	54%
CMWG1902	-0.6%	8,550	4,510	0.04	ITM	6.2%	3.39	66	80%
CMWG1903	-4.3%	5,500	86,100	0.47	ITM	4.7%	4.11	77	55%
CMWG1904	-6.0%	32,880	4,680	0.15	ITM	5.0%	3.51	79	65%
CPNJ1901	-21.1%	710	75,590	0.05	ITM	0.6%		0	
CVNM1901	1.4%	700	48,240	0.03	OTM	35.1%	0.32	68	69%
CHPG1906	-7.1%	790	2,160	-	OTM	38.6%	0.23	47	96%
CVRE1901	0.7%	1,350	106,810	0.14	OTM	27.8%	1.24	47	84%
CMSN1901	-6.3%	1,500	21,070	0.03	OTM	30.3%	0.66	47	98%
CVIC1901	-5.5%	2,220	2,250	0.01	OTM	25.5%	0.91	47	86%
CFPT1904	0.0%	2,140	518,820	1.06	ITM	10.4%	5.25	50	63%
CREE1901	0.0%	1,440	567,280	0.77	OTM	17.8%		50	81%

源自: Fiiipro, YSVN

Premium = (行使價格 + 認股權證價格 x 轉換率) - 標的證券的目前價格 (盈虧平衡價格與標的證券的目前價格之差)。

槓桿 (Effective gearing) 越高, 按標的證券的波動率就越大。

為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

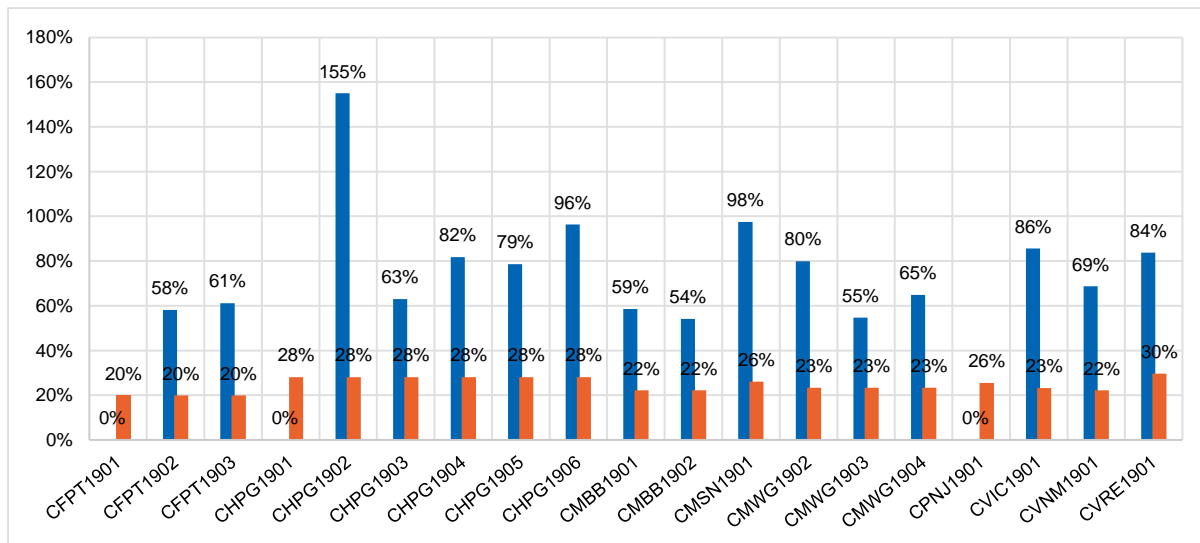
標的股票的技術建議綜合表

代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格 相比的短期 上漲空間	短期停損	Reward/Risk
FPT	45.20	52.90	上漲	上漲	50.76	-4%	51.41	(1.44)
HPG		21.40	下跌	下跌				
MBB	22.20	22.60	上漲	上漲	24.93	10%	22.51	25.23
MSN		74.00	下跌	上漲				
MWG		117.00	下跌	上漲				
PNJ		81.00	下跌	上漲				
VIC		121.10	下跌	上漲				
VNM	124.00	122.80	上漲	下跌	144.07	17%	119.93	7.40
VRE		34.10	下跌	上漲				

源自: YSVN

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認股權證的隱含波動 VS 標的股票過去期間的波動



源自: YSVN

(*) 橙色列是標的股票過去期間的波動；藍色列是認股權證的隱含波動。

(*) 投資者可使用“隱含波動”來比較同一標的股票認股權證。隱含波動率越大，對標的股票的價格變動率期望就越高（換句話說，隱含波動率越大，認股權證就越昂貴）。

認股權證訊息

認股權證代碼	發行商	期限	轉換率	發行價格	發行量	行使價格	最後交易日
CFPT1901	VND	3 個月	1.96240 : 1	1,900	2,000,000	44,154	09/09/19
CFPT1902	SSI	3 個月	0.98120 : 1	3,800	1,000,000	45,135	26/09/19
CFPT1903	SSI	6 個月	0.98120 : 1	6,000	1,000,000	45,135	26/12/19
CHPG1901	MBS	3 個月	2.00000 : 1	1,200	2,000,000	22,900	06/09/19
CHPG1902	KISVN	6 個月	5.00000 : 1	1,000	3,000,000	41,999	09/12/19
CHPG1903	VPBS	3 個月	2.00000 : 1	1,500	1,500,000	23,200	10/09/19
CHPG1904	SSI	3 個月	1.00000 : 1	2,200	1,000,000	23,100	26/09/19
CHPG1905	SSI	6 個月	1.00000 : 1	3,300	1,000,000	23,100	26/12/19
CHPG1906	KISVN	3 個月	2.00000 : 1	1,500	5,000,000	28,088	12/11/19
CMBB1901	SSI	3 個月	1.00000 : 1	1,900	3,000,000	20,600	12/09/19
CMBB1902	HCM	6 個月	1.00000 : 1	3,200	1,000,000	21,800	13/12/19
CMSN1901	KISVN	3 個月	5.00000 : 1	1,920	1,800,000	88,888	12/11/19
CMWG1901	BSI	3 個月	4.00000 : 1	2,000	1,000,000	88,300	05/09/19
CMWG1902	VND	6 個月	4.00000 : 1	2,990	2,400,000	90,000	09/12/19
CMWG1903	HCM	6 個月	5.00000 : 1	2,700	2,000,000	95,000	24/12/19
CMWG1904	SSI	6 個月	1.00000 : 1	14,000	1,000,000	90,000	26/12/19
CPNJ1901	MBS	3 個月	4.94800 : 1	1,700	1,000,000	77,980	06/09/19
CVIC1901	KISVN	3 個月	5.00000 : 1	1,960	2,000,000	140,888	12/11/19
CVNM1901	KISVN	6 個月	10.0000 : 1	1,200	5,000,000	158,888	11/12/19
CVRE1901	KISVN	3 個月	2.00000 : 1	1,900	2,500,000	40,888	12/11/19
CREE1901	MBS	3 個月	3.00000 : 1	1,260	3,000,000	37,550	15/11/19
CFPT1904	MBS	3 個月	3.00000 : 1	1,700	3,000,000	52,000	15/11/19

源自: Fiinpro, YSVN



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