

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
CDPM1901	-1.1%	1,830	4,050	0.01	OTM	17.6%	3.31	68	72%
CFPT1903	-2.8%	14,110	29,920	0.42	ITM	3.1%	4.11	60	55%
CFPT1904	-2.0%	2,880	160,030	0.45	ITM	6.0%	6.15	31	73%
CHPG1902	-5.9%	160	767,820	0.12	OTM	98.6%	0.00	47	124%
CHPG1905	-2.6%	2,280	63,350	0.14	OTM	17.8%	3.39	60	68%
CHPG1906	-11.1%	400	84,100	0.03	OTM	34.1%	0.08	28	91%
CMBB1902	0.0%	4,050	132,250	0.52	ITM	12.6%	4.27	51	85%
CMSN1901	122.0%	1,110	157,770	0.17	OTM	21.1%	1.10	28	90%
CMWG1902	-4.5%	9,510	27,910	0.27	ITM	2.4%	3.29	47	71%
CMWG1903	-1.0%	6,930	72,800	0.51	ITM	3.6%	3.59	58	68%
CMWG1904	-3.4%	38,500	26,010	1.00	ITM	2.7%	3.25	60	66%
CMWG1905	-1.1%	8,800	54,630	0.43	ITM	10.3%	2.84	45	140%
CMWG1906	-6.1%	3,250	103,390	0.33	ITM	9.6%	5.25	50	63%
CNVL1901	-4.4%	2,810	12,540	0.04	ITM	15.1%	3.69	89	68%
CREE1901	15.9%	1,680	70,800	0.11	ITM	10.3%	5.17	31	84%
CSTB1901	-0.7%	1,470	20,540	0.03	OTM	17.7%	3.21	68	74%

源自: Fiinpro, 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。

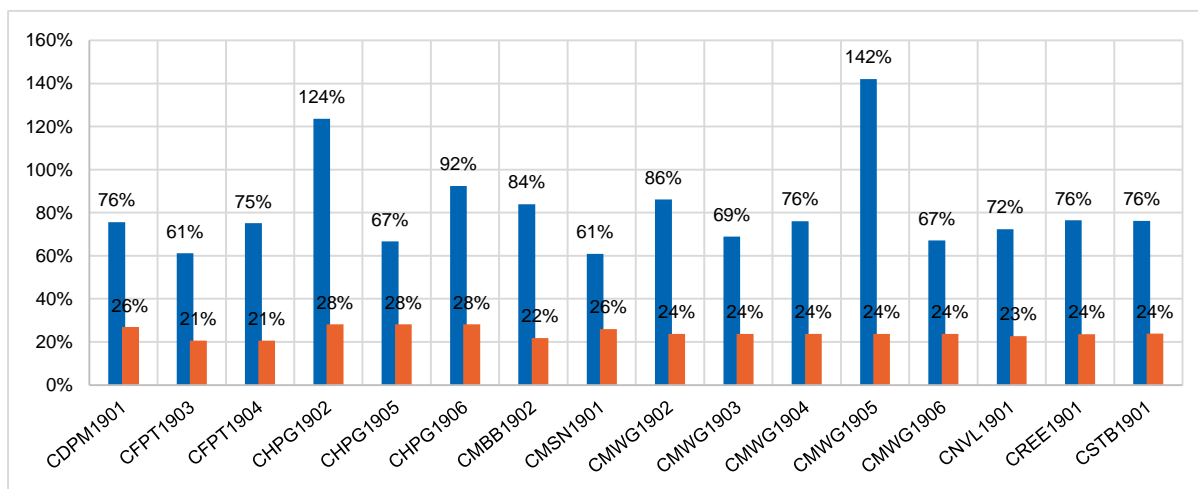
標的股票的技术建議綜合表

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	57.20	上漲	上漲	50.76	-11%	55.95	(5.15)
HPG		21.55	下跌	下跌				
MBB	22.20	22.95	上漲	上漲	24.93	9%	22.31	3.10
MSN		78.00	下跌	下跌				
MWG	122.40	125.10	上漲	上漲	143.80	15%	121.90	5.84
PNJ		80.90	下跌	上漲				
REE	37.15	38.60	上漲	上漲	43.81	13%	37.65	5.46
VIC		118.00	下跌	上漲				
VNM	124.00	129.00	上漲	下跌	137.68	7%	126.17	3.07
VRE		32.00	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
CDPM1901	KISVN	4月	1.00000 : 1	1,900	1,500,000	13,988	07/01/2020
CFPT1903	SSI	6月	0.98120 : 1	6,000	1,000,000	45,135	26/12/2019
CFPT1904	MBS	3月	3.00000 : 1	1,700	3,000,000	52,000	15/11/2019
CHPG1902	KISVN	6月	5.00000 : 1	1,000	3,000,000	41,999	09/12/2019
CHPG1905	SSI	6月	1.00000 : 1	3,300	1,000,000	23,100	26/12/2019
CHPG1906	KISVN	3月	2.00000 : 1	1,500	5,000,000	28,088	12/11/2019
CMBB1902	HCM	6月	1.00000 : 1	3,200	1,000,000	21,800	13/12/2019
CMSN1901	KISVN	3月	5.00000 : 1	1,920	1,800,000	88,888	12/11/2019
CMWG1902	VND	6月	4.00000 : 1	2,990	2,400,000	90,000	09/12/2019
CMWG1903	HCM	6月	5.00000 : 1	2,700	2,000,000	95,000	24/12/2019
CMWG1904	SSI	6月	1.00000 : 1	14,000	1,000,000	90,000	26/12/2019
CMWG1905	VCI	3月	5.00000 : 1	5,600	1,500,000	94,000	05/12/2019
CMWG1906	MBS	3月	5.00000 : 1	2,850	1,500,000	120,900	12/12/2019
CNVL1901	KISVN	5月	4.00000 : 1	1,900	3,000,000	62,088	05/02/2020
CREE1901	MBS	3月	3.00000 : 1	1,260	3,000,000	37,550	15/11/2019
CSTB1901	KISVN	4月	1.00000 : 1	1,390	1,500,000	10,888	07/01/2020

源自：Fiinpro, YSVN



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