

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	-2.0%	2,430	7,090	0.02	ITM	13.6%	3.91	62	76%
CFPT1903	1.3%	13,700	20,750	0.28	ITM	3.7%	4.19	54	62%
CFPT1904	3.2%	2,580	43,690	0.11	ITM	5.7%	6.78	25	75%
CHPG1902	9.1%	120	530,470	0.06	OTM	98.1%	0.00	41	123%
CHPG1905	-13.1%	1,860	89,760	0.17	OTM	16.1%	3.91	54	62%
CHPG1906	-3.3%	290	89,370	0.02	OTM	33.3%	0.03	22	91%
CMBB1902	-2.7%	3,930	174,690	0.69	ITM	4.7%	5.89	45	56%
CMSN1901	-3.4%	840	23,380	0.02	OTM	20.9%	0.53	22	90%
CMWG1902	-1.0%	8,990	55,410	0.49	ITM	2.1%	3.43	41	70%
CMWG1903	1.6%	6,330	23,480	0.15	ITM	2.6%	3.88	52	59%
CMWG1904	0.9%	36,940	6,460	0.24	ITM	2.9%	3.34	54	70%
CMWG1905	3.0%	6,800	2,620	0.02	ITM	3.7%	3.63	39	85%
CMWG1906	-4.8%	2,750	39,450	0.11	ITM	9.1%	5.72	44	60%
CNVL1901	-1.2%	2,500	10,310	0.03	OTM	16.5%	3.51	83	70%
CREE1901	-5.8%	1,310	61,210	0.08	ITM	9.7%	5.55	25	80%
CSTB1901	5.5%	1,720	144,960	0.25	ITM	14.6%	3.84	62	75%
CVHM1901	-1.8%	3,800	6,600	0.03	OTM	18.9%	3.09	83	77%
CVIC1901	-2.4%	820	151,380	0.12	OTM	22.9%	0.12	22	80%
CVJC1901	0.0%	2,750	16,950	0.05	OTM	24.2%	2.16	96	86%
CVNM1901	-5.2%	550	622,760	0.35	OTM	26.3%	0.38	43	67%

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

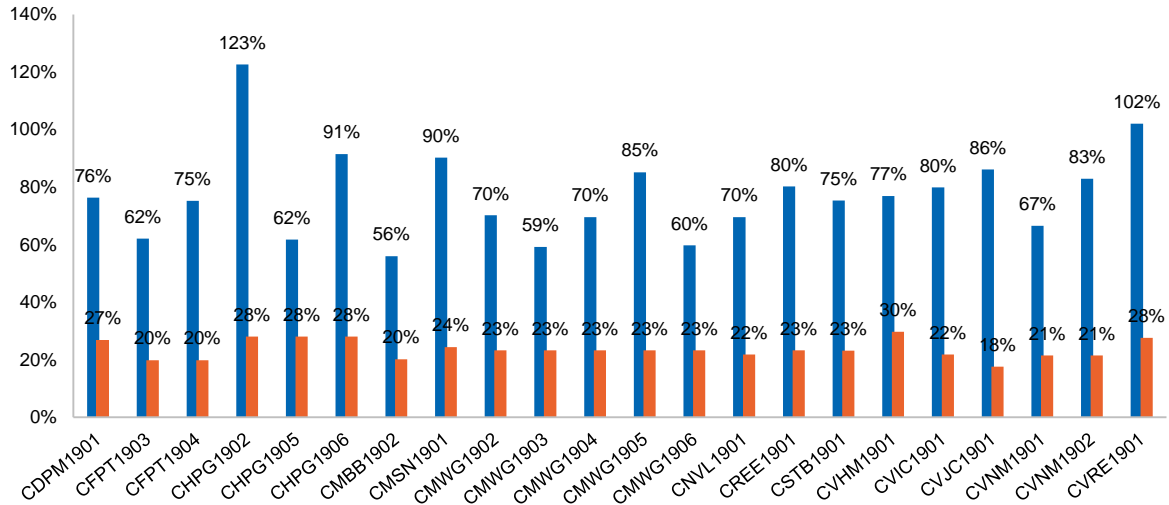
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
DPM	13.60	14.45	上漲	上漲	14.72	2%	13.97	0.56
FPT		56.50	下跌	上漲			58.19	
HPG		21.50	下跌	下跌			22.13	
MBB	22.20	22.75	上漲	上漲	24.93	10%	22.31	4.97
MSN		77.00	下跌	下跌			79.37	
MWG		123.40	下跌	上漲			127.07	
NVL		61.90	下跌	上漲			64.41	
PNJ		80.00	下跌	上漲			81.86	
REE		37.80	下跌	上漲			39.51	
STB	10.55	11.00	上漲	下跌	11.97	9%	10.52	2.03
VHM	49.20	88.40	上漲	上漲	93.25	5%	87.12	3.80
VIC		118.00	下跌	上漲			119.89	
VNM	124.00	128.00	上漲	下跌	137.68	8%	126.17	5.29
VRE		32.35	下跌	上漲			32.64	

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的認股權證。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
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	0.92590 : 1	3,200	1,000,000	20,185	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
CVHM1901	KISVN	5 月	4.00000 : 1	3,100	5,000,000	89,888	05/02/2020
CVIC1901	KISVN	3 月	5.00000 : 1	1,960	2,000,000	140,888	12/11/2019
CVJC1901	KISVN	5 月	10.00000 : 1	1,800	5,000,000	145,678	24/02/2020

源自：Fiinpro, YSVN



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