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## 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	-1.5%	1,330	177,260	0.24	OTM	17.4%	2.72	33	90%
CFPT1903	-6.4%	11,700	101,180	1.21	ITM	1.1%	4.88	25	55%
CFPT1905	-5.5%	7,900	42,400	0.33	ITM	12.3%	4.56	107	48%
CFPT1906	-0.7%	1,520	199,100	0.30	OTM	15.4%	3.89	97	56%
CFPT1907	-3.7%	2,600	64,240	0.17	ITM	3.9%	8.79	33	42%
CGMD1901	-3.6%	1,350	11,250	0.01	OTM	24.3%	2.17	111	72%
CHPG1902	0.0%	50	43,840	-	OTM	92.0%	0.00	12	177%
CHPG1905	-17.8%	740	177,240	0.13	OTM	8.4%	9.44	25	42%
CHPG1907	-4.6%	3,750	23,920	0.09	ITM	12.5%	3.99	107	55%
CHPG1908	-3.1%	1,560	125,910	0.19	ITM	7.4%	5.48	42	64%
CMBB1902	-7.6%	2,930	328,760	0.94	ITM	2.2%	8.17	16	61%
CMBB1903	-2.9%	3,300	55,490	0.18	ITM	12.9%	4.39	107	51%
CMBB1904	-12.4%	2,540	6,630	0.02	ITM	9.6%	5.70	42	63%
CMBB1905	-0.7%	1,440	238,720	0.33	OTM	15.5%	3.87	97	54%
CMBB1906	-5.6%	1,670	29,160	0.05	ITM	4.2%	6.45	33	60%
CMWG1902	-16.3%	5,910	254,510	1.54	ITM	0.1%	4.80	12	0%
CMWG1903	-6.4%	4,400	117,250	0.50	ITM	3.1%	5.15	23	79%
CMWG1904	-10.5%	25,000	218,620	5.59	ITM	1.3%	4.54	25	63%
CMWG1905	-9.2%	4,220	53,120	0.22	ITM	1.4%	5.38	10	93%
CMWG1906	-14.4%	770	56,770	0.04	OTM	9.9%	3.48	15	61%
CMWG1907	-11.1%	1,200	261,160	0.31	OTM	20.7%	2.76	97	56%
CNVL1901	-10.4%	1,380	98,200	0.13	OTM	18.6%	2.30	54	70%
CPNJ1902	27.8%	2,300	73,000	0.15	ITM	9.7%	5.28	42	72%
CREE1902	0.0%	4,500	16,640	0.07	ITM	8.7%	5.75	42	62%
CREE1903	-7.5%	6,640	13,510	0.09	ITM	14.5%	3.78	107	60%
CREE1904	-7.5%	2,220	7,610	0.02	ITM	3.2%	7.50	33	45%
CSTB1901	-5.4%	880	90,350	0.08	OTM	15.4%	2.64	33	78%
CTCB1901	-16.1%	1,200	66,410	0.08	ATM	10.2%	5.42	39	64%
CVHM1901	-0.5%	4,110	24,040	0.10	ITM	11.6%	4.27	54	78%
CVHM1902	5.0%	21,000	23,060	0.46	ITM	11.2%	3.68	107	62%
CVIC1902	-6.8%	16,760	11,760	0.20	ITM	14.3%	4.09	107	53%
CVJC1901	-0.8%	2,500	2,040	0.01	OTM	19.0%	2.88	67	87%
CVJC1902	-4.0%	28,650	57,720	1.67	ITM	10.6%	4.46	107	57%
CVNM1901	-30.0%	70	427,800	0.03	OTM	28.7%	0.00	14	70%
CVNM1902	-3.8%	2,050	14,610	0.03	OTM	26.1%	1.77	88	85%
CVNM1903	-4.2%	20,120	17,380	0.35	ITM	14.9%	3.85	107	58%
CVNM1904	-7.7%	1,200	133,190	0.17	OTM	18.9%	3.25	97	52%
CVNM1905	-5.0%	1,900	2,760	0.01	OTM	19.5%	3.05	111	63%
CVRE1902	-7.1%	1,580	147,690	0.24	ITM	10.9%	4.11	97	57%

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。

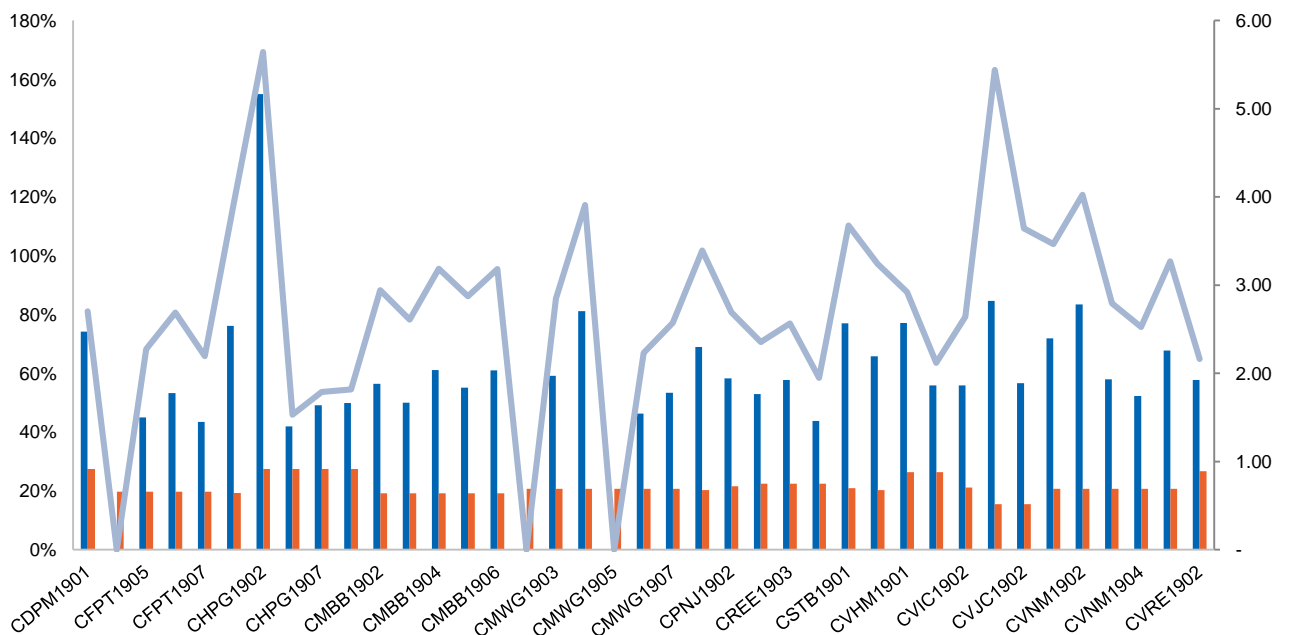
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標的股票的技术建議綜合表

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
DPM		13.05	下跌	上漲			14.25	
FPT		56.00	下跌	上漲			59.90	
HPG	22.20	22.00	下跌	下跌	25.33	15%	22.06	(52.49)
MBB		22.40	下跌	上漲			23.26	
MSN		71.50	下跌	下跌			76.09	
MWG		113.50	下跌	上漲			122.29	
NVL		57.00	下跌	上漲			59.33	
PNJ	81.90	82.50	下跌	上漲	93.05	13%	83.11	(17.37)
REE	37.95	37.25	上漲	上漲	44.66	20%	36.80	16.30
STB		10.20	下跌	下跌			10.83	
VHM		95.30	下跌	上漲			100.18	
VIC		115.30	下跌	上漲			119.53	
VNM		122.00	下跌	上漲			126.59	
VJC	139.40	143.40	上漲	上漲	157.48	10%	142.73	21.02
VRE	32.70	35.00	上漲	下跌	35.91	3%	34.20	1.14

源自: YSVN

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）。

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## 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
CFPT1905	SSI	6.5 月	1.00000 : 1	9,900	1,000,000	55,000	20/04/2020
CFPT1906	HCM	6 月	5.00000 : 1	1,700	5,000,000	57,000	06/04/2020
CFPT1907	VND	3 月	2.00000 : 1	4,200	2,000,000	53,000	07/01/2020
CGMD1901	MBS	6 月	3.00000 : 1	1,680	1,500,000	26,400	24/04/2020
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	3,000,000	23,100	26/12/2019
CHPG1907	SSI	6.5 月	1.00000 : 1	4,200	1,000,000	21,000	20/04/2020
CHPG1908	MBS	3 月	2.00000 : 1	1,450	2,000,000	20,500	20/01/2020
CMBB1902	HCM	6 月	0.92590 : 1	3,200	1,000,000	20,185	13/12/2019
CMBB1903	SSI	6.5 月	1.00000 : 1	4,000	1,000,000	22,000	20/04/2020
CMBB1904	SSI	3.5 月	1.00000 : 1	2,900	2,000,000	22,000	20/01/2020
CMBB1905	HCM	6 月	2.00000 : 1	1,700	5,000,000	23,000	06/04/2020
CMBB1906	VND	3 月	2.00000 : 1	2,100	3,000,000	20,000	07/01/2020
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
CMWG1907	HCM	6 月	10.00000 : 1	1,900	5,000,000	125,000	06/04/2020
CNVL1901	KISVN	5 月	4.00000 : 1	1,900	3,000,000	62,088	05/02/2020
CPNJ1902	MBS	3 月	5.00000 : 1	2,220	1,500,000	79,000	20/01/2020
CREE1902	SSI	3.5 月	1.00000 : 1	5,600	1,000,000	36,000	20/01/2020
CREE1903	SSI	6.5 月	1.00000 : 1	7,600	1,000,000	36,000	20/04/2020
CREE1904	VND	3 月	2.00000 : 1	3,400	3,000,000	34,000	07/01/2020
CSTB1901	KISVN	4 月	1.00000 : 1	1,390	1,500,000	10,888	07/01/2020
CTCB1901	MBS	3 月	2.00000 : 1	1,680	2,000,000	23,500	15/01/2020
CVHM1901	KISVN	5 月	4.00000 : 1	3,100	5,000,000	89,888	05/02/2020
CVHM1902	SSI	6.5 月	1.00000 : 1	18,600	1,000,000	85,000	20/04/2020
CVIC1902	SSI	6.5 月	1.00000 : 1	22,700	1,000,000	115,000	20/04/2020
CVJC1901	KISVN	5 月	10.00000 : 1	1,800	5,000,000	145,678	24/02/2020
CVJC1902	SSI	6.5 月	1.00000 : 1	27,900	1,000,000	130,000	20/04/2020
CVNM1901	KISVN	6 月	9.83600 : 1	1,200	5,000,000	156,282	11/12/2019
CVNM1902	KISVN	6 月	10.00000 : 1	1,840	5,000,000	133,333	24/03/2020
CVNM1903	SSI	6.5 月	1.00000 : 1	26,600	1,000,000	120,000	20/04/2020
CVNM1904	HCM	6 月	10.00000 : 1	1,900	5,000,000	133,000	06/04/2020
CVNM1905	MBS	6 月	10.00000 : 1	2,500	1,500,000	126,800	24/04/2020
CVRE1902	HCM	6 月	4.00000 : 1	1,300	5,000,000	32,500	06/04/2020

源自：Fiinpro, YSVN



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