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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	-60.0%	20	82,540	-	OTM	10.3%	0.00	1	117%
CFPT1905	-9.7%	6,860	51,510	0.35	ITM	8.5%	5.83	75	45%
CFPT1906	2.3%	1,330	48,520	0.06	ATM	11.7%	4.88	65	56%
CFPT1907	-10.1%	2,050	129,940	0.27	ITM	0.2%	13.90	1	97%
CFPT1908	0.0%	3,100	40,500	0.13	ITM	11.1%	4.55	115	48%
CGMD1901	-11.0%	650	1,910	-	OTM	27.4%	0.82	79	67%
CHPG1907	-0.6%	4,790	4,410	0.02	ITM	7.5%	4.36	75	60%
CHPG1908	-2.7%	1,820	113,610	0.21	ITM	0.6%	6.59	10	59%
CHPG1909	-5.4%	1,410	176,610	0.25	OTM	14.6%	4.29	92	52%
CMBB1903	-11.3%	1,800	171,240	0.32	OTM	13.6%	4.51	75	47%
CMBB1904	-26.0%	570	76,460	0.05	OTM	7.7%	3.98	10	59%
CMBB1905	-7.4%	750	113,180	0.09	OTM	16.9%	2.96	65	52%
CMBB1906	-15.3%	500	182,470	0.10	ITM	0.2%	20.95	1	75%
CMSN1902	-7.3%	890	172,200	0.15	OTM	45.5%	0.34	92	77%
CMSN1903	0.0%	1,310	35,070	0.05	ITM	10.0%	5.29	49	61%
CMWG1907	0.0%	970	33,120	0.03	OTM	17.4%	2.97	65	58%
CNVL1901	-21.2%	520	5,100	-	OTM	15.0%	1.04	22	67%
CPNJ1902	-5.0%	1,710	52,190	0.10	ITM	2.0%	9.85	10	65%
CREE1902	-6.9%	1,880	22,500	0.04	ITM	3.9%	12.42	10	57%
CREE1903	-5.0%	4,800	12,860	0.06	ITM	11.9%	4.66	75	56%
CREE1904	-5.3%	1,250	127,510	0.17	ITM	0.1%	14.58	1	88%
CREE1905	0.0%	1,940	133,050	0.26	ITM	10.9%	4.52	115	47%
CSBT1901	-5.5%	690	10	-	OTM	17.8%	0.28	27	66%
CSTB1901	-75.0%	10	14,070	-	OTM	8.4%	0.00	1	92%
CTCB1901	-40.0%	300	45,190	0.02	OTM	4.6%	11.15	7	54%
CTCB1902	-10.5%	4,010	91,110	0.37	ITM	8.5%	4.75	107	47%
CVHM1901	-31.2%	1,170	140	-	OTM	13.4%	3.08	22	74%
CVHM1902	-14.0%	8,810	45,270	0.41	OTM	12.5%	4.86	75	50%
CVHM1903	0.0%	-	11,780	0.02	OTM	1.3%	#DIV/0!	49	0%
CVIC1902	-1.2%	13,620	3,500	0.05	OTM	12.3%	4.69	75	54%
CVIC1903	-2.4%	1,210	110	-	OTM	18.0%	3.27	92	54%
CVJC1901	-2.7%	1,460	1,700	-	ITM	9.8%	5.76	35	66%
CVJC1902	-5.3%	26,500	3,780	0.10	ITM	7.2%	5.26	75	55%
CVNM1902	-8.3%	1,100	510	-	OTM	22.9%	1.10	56	76%
CVNM1903	-2.9%	14,030	11,420	0.16	OTM	14.2%	4.11	75	58%
CVNM1904	-3.8%	750	310	-	OTM	19.7%	2.06	65	54%
CVNM1905	0.0%	1,080	23,060	0.02	OTM	17.2%	3.22	79	54%
CVNM1906	-7.6%	5,130	42,050	0.22	ITM	6.7%	7.55	41	47%
CVPB1901	-8.6%	3,280	128,610	0.44	ITM	6.7%	5.52	41	70%
CVRE1902	-7.0%	1,200	158,660	0.19	ITM	10.8%	4.66	65	61%
CVRE1903	-12.2%	1,940	9,100	0.02	OTM	17.9%	3.63	92	57%
CVRE1904	0.0%	1,400	13,670	0.02	ITM	9.1%	5.38	49	61%

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。

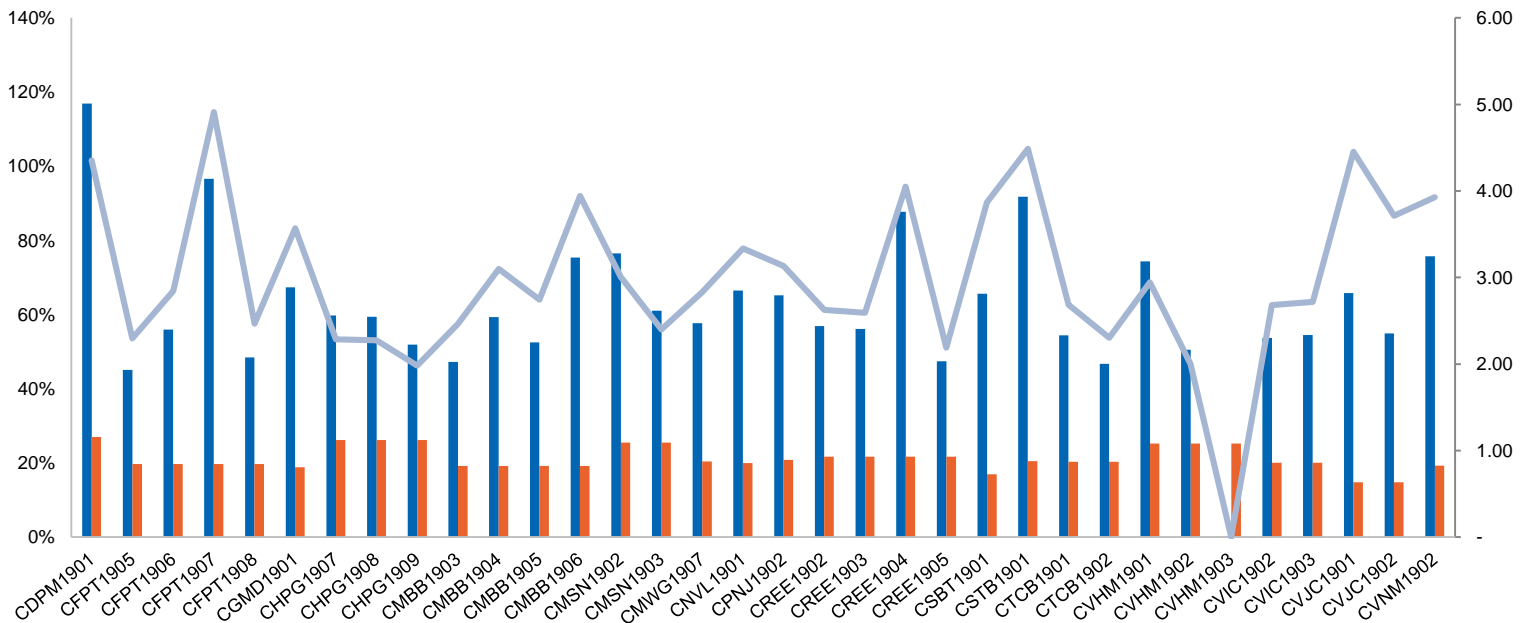
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標的股票的技術建議綜合表

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		12.70	下跌	下跌			13.47	
FPT	57.00	57.00	上漲	上漲	64.09	12%	56.51	14.50
HPG	24.00	24.00	上漲	上漲	27.38	14%	23.26	4.59
MBB		20.95	下跌	上漲			21.54	
MSN	57.50	56.60	上漲	下跌	65.81	16%	53.37	2.86
MWG	113.40	114.70	上漲	下跌	133.22	16%	112.38	7.99
NVL		55.80	下跌	下跌			59.62	
PNJ	84.70	85.80	上漲	上漲	95.85	12%	84.36	6.96
REE	36.95	36.45	上漲	上漲	43.48	19%	35.52	7.59
STB		10.05	下跌	下跌			10.28	
VHM		83.40	下跌	上漲			86.95	
VIC		114.50	下跌	上漲			117.05	
VNM		117.40	下跌	下跌			120.32	
VJC	144.40	146.00	下跌	上漲	161.45	11%	146.08	(187.54)
VRE	34.50	33.65	上漲	上漲	37.52	11%	32.97	5.72

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	3 月	1.00000 : 1	1,900	2,000,000	13,988	07/01/2020
CFPT1905	SSI	6 月	1.00000 : 1	9,900	5,000,000	55,000	20/04/2020
CFPT1906	HCM	3 月	5.00000 : 1	1,700	1,000,000	57,000	06/04/2020
CFPT1907	VND	6 月	2.00000 : 1	4,200	5,000,000	53,000	07/01/2020
CFPT1908	MBS	6 月	3.00000 : 1	3,150	2,400,000	54,000	15/06/2020
CGMD1901	MBS	3 月	3.00000 : 1	1,680	1,500,000	26,400	24/04/2020
CHPG1907	SSI	3 月	1.00000 : 1	4,200	1,500,000	21,000	20/04/2020
CHPG1908	MBS	6 月	2.00000 : 1	1,450	5,000,000	20,500	20/01/2020
CHPG1909	KISVN	3 月	2.00000 : 1	1,800	3,000,000	24,680	13/05/2020
CMBB1903	SSI	6 月	1.00000 : 1	4,000	2,400,000	22,000	20/04/2020
CMBB1904	SSI	6.5 月	1.00000 : 1	2,900	1,000,000	22,000	20/01/2020
CMBB1905	HCM	6 月	2.00000 : 1	1,700	2,000,000	23,000	06/04/2020
CMBB1906	VND	6 月	2.00000 : 1	2,100	1,500,000	20,000	07/01/2020
CMSN1902	KISVN	4 月	5.00000 : 1	3,000	1,500,000	77,889	13/05/2020
CMSN1903	MBS	6.5 月	5.00000 : 1	1,350	1,000,000	55,700	13/03/2020
CMWG1907	HCM	3 月	10.00000 : 1	1,900	1,800,000	125,000	06/04/2020
CNVL1901	KISVN	3.5 月	4.00000 : 1	1,900	2,000,000	62,088	05/02/2020
CPNJ1902	MBS	3 月	5.00000 : 1	2,220	2,000,000	79,000	20/01/2020
CREE1902	SSI	6 月	1.00000 : 1	5,600	1,000,000	36,000	20/01/2020
CREE1903	SSI	6 月	1.00000 : 1	7,600	1,000,000	36,000	20/04/2020
CREE1904	VND	6 月	2.00000 : 1	3,400	3,000,000	34,000	07/01/2020
CREE1905	MBS	6 月	3.00000 : 1	2,150	2,000,000	34,600	15/06/2020
CSBT1901	KISVN	6 月	1.00000 : 1	1,500	5,000,000	21,212	12/02/2020
CSTB1901	KISVN	6 月	1.00000 : 1	1,390	3,000,000	10,888	07/01/2020
CTCB1901	MBS	3 月	2.00000 : 1	1,680	5,000,000	23,500	15/01/2020
CTCB1902	VND	5 月	1.00000 : 1	5,300	5,000,000	21,000	03/06/2020
CVHM1901	KISVN	6.5 月	4.00000 : 1	3,100	1,000,000	89,888	05/02/2020
CVHM1902	SSI	5 月	1.00000 : 1	18,600	3,000,000	85,000	20/04/2020
CVHM1903	MBS	6 月	5.00000 : 1	2,000	2,400,000	84,500	13/03/2020
CVIC1902	SSI	3.5 月	1.00000 : 1	22,700	1,000,000	115,000	20/04/2020
CVIC1903	KISVN	3 月	10.00000 : 1	2,100	2,000,000	123,000	13/05/2020
CVJC1901	KISVN	3 月	10.00000 : 1	1,800	3,000,000	145,678	24/02/2020
CVJC1902	SSI	6.5 月	1.00000 : 1	27,900	1,000,000	130,000	20/04/2020
CVNM1902	KISVN	3 月	10.00000 : 1	1,840	1,500,000	133,333	24/03/2020
CVNM1903	SSI	3 月	1.00000 : 1	26,600	1,500,000	120,000	20/04/2020
CVNM1904	HCM	6 月	10.00000 : 1	1,900	2,000,000	133,000	06/04/2020
CVNM1905	MBS	3 月	10.00000 : 1	2,500	3,000,000	126,800	24/04/2020
CVNM1906	VND	3 月	2.00000 : 1	8,100	1,000,000	115,000	03/03/2020
CVPB1901	VND	3 月	1.00000 : 1	3,500	2,000,000	18,000	03/03/2020
CVRE1902	HCM	3 月	4.00000 : 1	1,300	1,500,000	32,500	06/04/2020
CVRE1903	KISVN	6.5 月	2.00000 : 1	2,700	1,000,000	35,789	13/05/2020
CVRE1904	MBS	3 月	3.00000 : 1	1,550	1,500,000	32,500	13/03/2020

源自：Fiinpro, YSVN



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