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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
CFPT1905	-11.3%	6,430	70,070	0.47	ITM	8.2%	6.09	73	43%
CFPT1906	-12.9%	1,210	745,350	0.92	OTM	11.0%	5.21	63	52%
CFPT1908	-3.2%	3,000	43,840	0.13	ITM	10.9%	4.63	113	48%
CGMD1901	-19.0%	470	32,900	0.02	OTM	32.4%	0.30	77	66%
CHPG1907	-3.6%	4,300	39,980	0.17	ITM	7.9%	4.54	73	58%
CHPG1908	-1.3%	1,580	78,460	0.12	ITM	0.9%	7.41	8	67%
CHPG1909	0.8%	1,230	23,380	0.03	OTM	15.7%	4.22	90	51%
CMBB1903	-7.8%	1,660	261,240	0.44	OTM	14.3%	4.25	73	47%
CMBB1904	-29.8%	400	134,930	0.06	OTM	8.2%	2.35	8	58%
CMBB1905	-13.3%	650	185,010	0.13	OTM	17.4%	2.77	63	51%
CMSN1902	-9.3%	780	22,320	0.02	OTM	46.1%	0.31	90	74%
CMSN1903	-12.6%	1,180	36,000	0.04	ITM	10.0%	5.45	47	59%
CMWG1907	-16.3%	870	184,190	0.16	OTM	18.5%	2.57	63	58%
CNVL1901	-35.2%	350	103,090	0.04	OTM	17.6%	0.29	20	66%
CPNJ1902	-5.8%	1,630	140,550	0.23	ITM	2.4%	10.22	8	73%
CREE1902	-24.3%	1,310	49,270	0.07	OTM	4.5%	11.98	8	55%
CREE1903	-11.9%	4,130	12,650	0.06	OTM	12.4%	4.69	73	54%
CREE1905	-5.7%	1,970	3,000	0.01	ITM	13.5%	4.05	113	54%
CSBT1901	-18.8%	560	2,220	-	OTM	17.1%	0.28	25	61%
CTCB1901	-28.0%	180	58,260	0.01	OTM	4.9%	8.48	5	52%
CTCB1902	-6.5%	3,740	67,280	0.25	ITM	8.7%	4.87	105	46%
CVHM1901	-13.7%	1,010	4,020	-	OTM	13.9%	2.61	20	74%
CVHM1902	-13.8%	8,330	40,770	0.34	OTM	13.1%	4.75	73	51%
CVHM1903	-5.4%	1,400	3,200	0.01	OTM	10.9%	5.48	47	54%
CVIC1902	-2.3%	13,350	2,100	0.03	OTM	12.3%	4.72	73	54%
CVIC1903	0.0%	1,160	2,520	-	OTM	17.8%	3.33	90	53%
CVJC1901	-5.5%	1,370	170	-	OTM	10.1%	5.43	33	66%
CVJC1902	-2.6%	25,800	2,700	0.07	ITM	7.6%	5.30	73	56%
CVNM1902	0.9%	1,100	1,130	-	OTM	21.5%	1.35	54	74%
CVNM1903	-0.7%	14,250	13,310	0.18	OTM	13.0%	4.47	73	56%
CVNM1904	-2.6%	750	59,880	0.04	OTM	18.3%	2.47	63	52%
CVNM1905	1.8%	1,140	22,810	0.02	OTM	16.3%	3.47	77	54%
CVNM1906	0.6%	5,310	78,600	0.41	ITM	5.7%	8.01	39	45%
CVPB1901	-1.7%	3,420	138,550	0.45	ITM	6.6%	5.43	39	72%
CVRE1902	-6.0%	1,100	90,720	0.10	ITM	12.8%	4.32	63	64%
CVRE1903	-12.2%	1,660	25,150	0.04	OTM	19.6%	3.42	90	56%
CVRE1904	-6.9%	1,210	8,050	0.01	ITM	10.5%	5.19	47	62%

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。



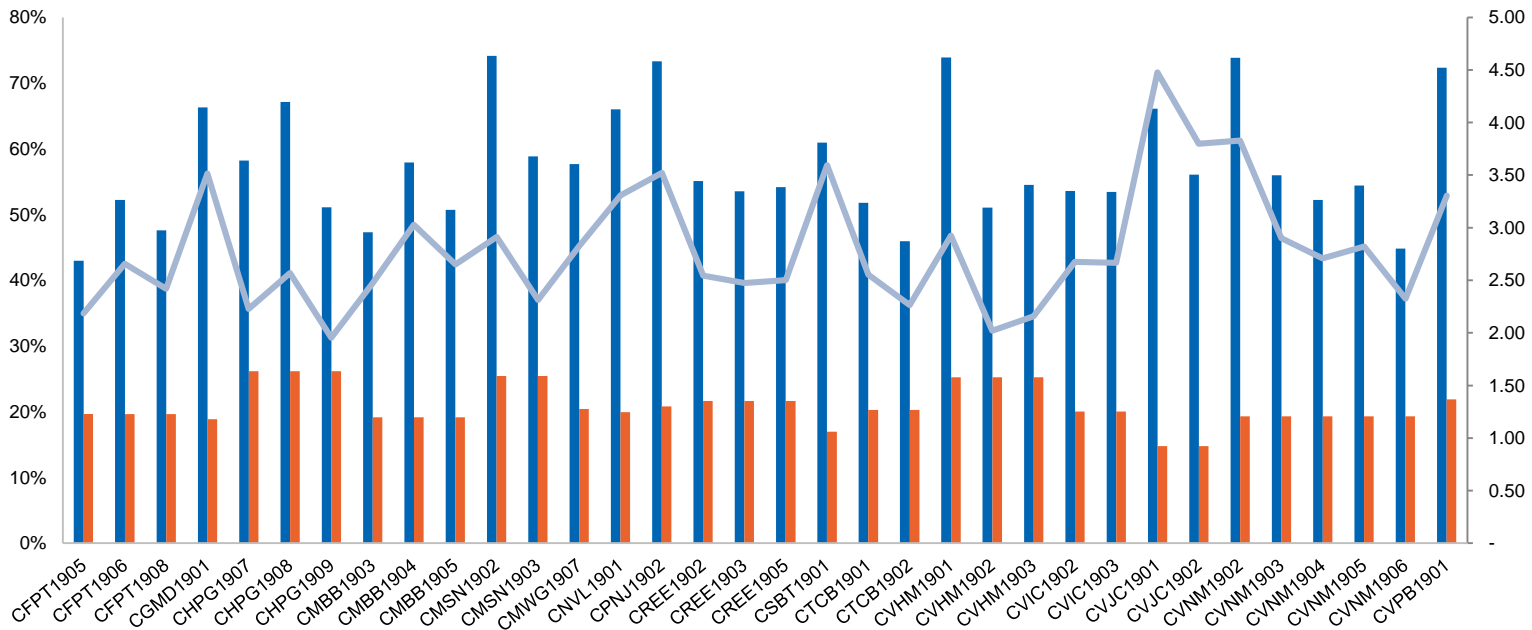
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標的股票的技術建議綜合表

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		12.50	下跌	下跌			13.12	
FPT	57.00	56.80	上漲	上漲	64.09	13%	56.51	25.25
HPG	24.00	23.45	上漲	上漲	27.38	17%	23.26	21.08
MBB		20.70	下跌	上漲			21.54	
MSN	57.50	56.00	上漲	下跌	65.81	18%	53.52	3.96
MWG	113.40	112.80	上漲	下跌	133.22	18%	112.38	48.93
NVL		54.00	下跌	下跌			58.37	
PNJ	84.70	85.10	上漲	上漲	95.85	13%	84.36	14.44
REE	36.95	35.70	上漲	上漲	43.48	22%	35.52	44.12
STB		9.98	下跌	下跌			10.28	
VHM		82.50	下跌	上漲			86.95	
VIC		114.30	下跌	上漲			116.99	
VNM		118.80	下跌	下跌			120.32	
VJC		144.80	下跌	上漲			147.95	
VRE	34.50	32.70	下跌	上漲	37.52	15%	32.97	(17.62)

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
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
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
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
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
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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BUY: We have a positive outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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