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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
CDPM2001	-25.5%	350	89,530	0.03	OTM	36.9%	1.16	97	61%
CFPT1905	2.6%	3,950	59,040	0.13	OTM	14.5%	3.76	55	55%
CFPT1906	-1.8%	540	653,430	0.29	OTM	15.9%	2.66	45	54%
CFPT1908	-6.0%	1,880	380,890	0.61	OTM	15.8%	3.90	95	51%
CFPT2001	-20.8%	950	9,360	0.01	OTM	18.0%	3.44	98	49%
CGMD1901	-40.0%	120	64,100	0.01	OTM	41.2%	0.02	59	58%
CGMD2001	-35.3%	220	30,850	0.01	OTM	36.6%	0.39	98	54%
CHDB2001	2.3%	1,790	41,130	0.07	OTM	21.0%	2.67	97	64%
CHPG1907	-15.7%	4,720	73,060	0.31	ITM	4.8%	4.83	55	57%
CHPG1909	0.8%	1,300	673,210	0.72	OTM	11.1%	5.21	72	49%
CHPG2001	-5.4%	1,910	36,620	0.06	ITM	13.3%	4.07	104	55%
CMBB1903	-22.0%	1,170	316,580	0.38	OTM	13.9%	3.97	55	47%
CMBB1905	-14.5%	470	326,780	0.13	OTM	17.6%	1.65	45	54%
CMBB2001	-10.5%	1,280	54,990	0.07	OTM	15.8%	3.80	98	54%
CMSN1902	-33.3%	240	198,130	0.04	OTM	58.2%	0.03	72	68%
CMSN1903	-46.8%	250	72,940	0.01	OTM	13.9%	4.66	29	48%
CMWG1907	-7.4%	500	69,400	0.03	OTM	19.5%	1.48	45	57%
CMWG2001	-13.3%	1,370	36,550	0.05	OTM	22.9%	2.25	98	65%
CNVL1901	-40.0%	30	7,010	-	OTM	11.1%	0.00	2	93%
CREE1903	-31.0%	2,200	37,800	0.07	OTM	14.0%	4.35	55	50%
CREE1905	-16.1%	1,300	487,410	0.54	OTM	14.9%	4.15	95	51%
CREE2001	-5.0%	760	10,010	0.01	OTM	18.8%	3.25	98	56%
CROS2001	-16.0%	210	31,170	0.01	OTM	214.6%	0.00	97	158%
CSBT1901	-70.0%	30	1,010	-	OTM	18.0%	0.00	7	60%
CSTB2001	-4.0%	1,190	13,520	0.01	OTM	18.9%	3.08	97	57%
CTCB1902	-28.1%	2,590	119,210	0.32	ITM	10.0%	5.37	87	45%
CTCB2001	-32.4%	920	6,000	0.01	OTM	15.8%	4.22	98	44%
CVHM1901	-90.3%	30	607,520	0.01	OTM	5.6%	1.60	2	51%
CVHM1902	-15.7%	8,400	43,120	0.34	ITM	9.6%	5.75	55	51%
CVHM1903	-21.9%	1,250	12,010	0.01	ITM	6.5%	7.93	29	51%
CVIC1902	-5.9%	10,270	2,000	0.02	OTM	9.1%	6.24	55	47%
CVIC1903	-5.2%	920	83,030	0.07	OTM	15.2%	3.69	72	50%
CVJC1901	-53.1%	150	1,680	-	OTM	17.3%	0.00	15	59%
CVJC1902	-28.2%	9,430	13,730	0.12	OTM	11.1%	4.89	55	47%
CVNM1902	-4.7%	410	46,960	0.01	OTM	26.9%	0.04	36	72%
CVNM1903	-12.1%	7,030	24,640	0.12	OTM	17.3%	2.22	55	56%
CVNM1904	-14.7%	290	64,700	0.01	OTM	25.5%	0.19	45	55%

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。

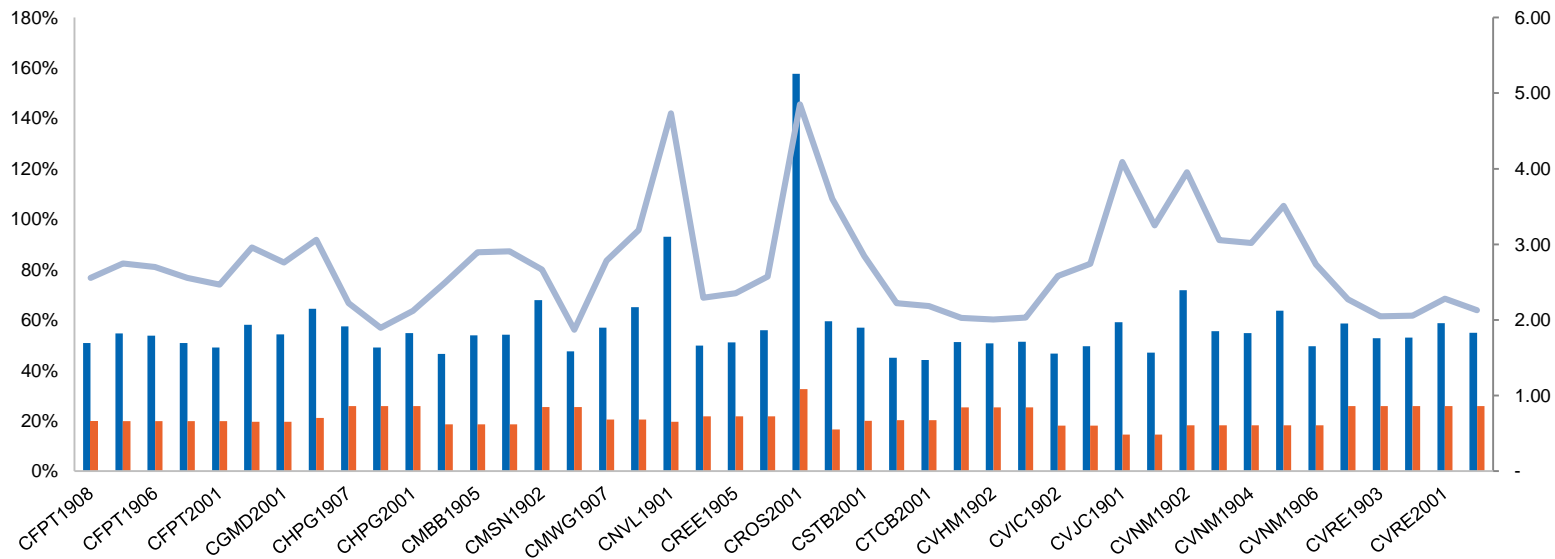
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標的股票的技术建議綜合表

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		11.15	下跌	下跌			12.68	
FPT		51.50	下跌	下跌			56.26	
HPG		24.55	下跌	上漲			26.04	
MBB		20.35	下跌	下跌			22.13	
MSN		50.00	下跌	下跌			53.96	
MWG		108.80	下跌	下跌			117.32	
NVL		56.00	下跌	下跌			57.19	
PNJ		82.80	下跌	下跌			90.56	
REE		33.50	下跌	下跌			36.44	
STB		10.25	下跌	上漲			10.89	
VHM	86.30	85.20	下跌	下跌	99.50	17%	85.23	(494.81)
VIC		114.80	下跌	上漲			115.59	
VNM		108.30	下跌	下跌			116.06	
VJC		125.50	下跌	下跌			139.53	
VRE		30.20	下跌	下跌			32.37	

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
CDPM2001	KISVN	6 月	2.00000 : 1	1,000	2,000,000	14,567	6/17/2020
CFPT1905	SSI	6 月	1.00000 : 1	9,900	5,000,000	55,000	4/20/2020
CFPT1906	HCM	3 月	5.00000 : 1	1,700	1,000,000	57,000	4/6/2020
CFPT1908	MBS	6 月	3.00000 : 1	3,150	2,400,000	54,000	6/15/2020
CFPT2001	HCM	6 月	5.00000 : 1	1,600	5,000,000	56,000	6/18/2020
CGMD1901	MBS	3 月	3.00000 : 1	1,680	1,500,000	26,400	4/24/2020
CGMD2001	HCM	6 月	4.00000 : 1	1,000	5,000,000	25,000	6/18/2020
CHDB2001	KISVN	6 月	2.00000 : 1	2,000	5,000,000	29,099	6/17/2020
CHPG1907	SSI	3 月	1.00000 : 1	4,200	1,500,000	21,000	4/20/2020
CHPG1909	KISVN	3 月	2.00000 : 1	1,800	3,000,000	24,680	5/13/2020
CHPG2001	HCM	6 月	2.00000 : 1	1,800	5,000,000	24,000	6/26/2020
CMBB1903	SSI	6 月	1.00000 : 1	4,000	2,400,000	22,000	4/20/2020
CMBB1905	HCM	6 月	2.00000 : 1	1,700	2,000,000	23,000	4/6/2020
CMBB2001	HCM	6 月	2.00000 : 1	1,600	5,000,000	21,000	6/18/2020
CMSN1902	KISVN	4 月	5.00000 : 1	3,000	1,500,000	77,889	5/13/2020
CMSN1903	MBS	6.5 月	5.00000 : 1	1,350	1,000,000	55,700	3/13/2020
CMWG1907	HCM	3 月	10.00000 : 1	1,900	1,800,000	125,000	4/6/2020
CMWG2001	HCM	6 月	10.00000 : 1	1,700	5,000,000	120,000	6/18/2020
CNVL1901	KISVN	3.5 月	4.00000 : 1	1,900	2,000,000	62,088	2/5/2020
CREE1903	SSI	6 月	1.00000 : 1	7,600	1,000,000	36,000	4/20/2020
CREE1905	MBS	6 月	3.00000 : 1	2,150	2,000,000	34,600	6/15/2020
CREE2001	HCM	6 月	5.00000 : 1	1,100	5,000,000	36,000	6/18/2020
CROS2001	KISVN	6 月	4.00000 : 1	1,500	10,000,000	26,468	6/17/2020
CSBT1901	KISVN	6 月	1.00000 : 1	1,500	5,000,000	21,212	2/12/2020
CSTB2001	KISVN	6 月	1.00000 : 1	1,500	5,000,000	10,999	6/17/2020
CTCB1902	VND	5 月	1.00000 : 1	5,300	5,000,000	21,000	6/3/2020
CTCB2001	HCM	6 月	2.00000 : 1	1,700	5,000,000	23,000	6/18/2020
CVHM1901	KISVN	6.5 月	4.00000 : 1	3,100	1,000,000	89,888	2/5/2020
CVHM1902	SSI	5 月	1.00000 : 1	18,600	3,000,000	85,000	4/20/2020
CVHM1903	MBS	6 月	5.00000 : 1	2,000	2,400,000	84,500	3/13/2020
CVIC1902	SSI	3.5 月	1.00000 : 1	22,700	1,000,000	115,000	4/20/2020
CVIC1903	KISVN	3 月	10.00000 : 1	2,100	2,000,000	123,000	5/13/2020
CVJC1901	KISVN	3 月	10.00000 : 1	1,800	3,000,000	145,678	2/24/2020
CVJC1902	SSI	6.5 月	1.00000 : 1	27,900	1,000,000	130,000	4/20/2020
CVNM1902	KISVN	3 月	10.00000 : 1	1,840	1,500,000	133,333	3/24/2020
CVNM1903	SSI	3 月	1.00000 : 1	26,600	1,500,000	120,000	4/20/2020
CVNM1904	HCM	6 月	10.00000 : 1	1,900	2,000,000	133,000	4/6/2020
CVNM1905	MBS	3 月	10.00000 : 1	2,500	3,000,000	126,800	4/24/2020
CVNM1906	VND	3 月	2.00000 : 1	8,100	1,000,000	115,000	3/3/2020
CVNM2001	HCM	6 月	10.00000 : 1	1,700	5,000,000	120,000	6/18/2020
CVPB1901	VND	3 月	1.00000 : 1	3,500	2,000,000	18,000	3/3/2020
CVPB2001	HCM	6 月	2.00000 : 1	1,500	5,000,000	20,000	6/18/2020
CVRE1902	HCM	3 月	4.00000 : 1	1,300	1,500,000	32,500	4/6/2020
CVRE1903	KISVN	6.5 月	2.00000 : 1	2,700	1,000,000	35,789	5/13/2020
CVRE1904	MBS	3 月	3.00000 : 1	1,550	1,500,000	32,500	3/13/2020
CVRE2001	KISVN	9 月	4.00000 : 1	1,500	8,000,000	36,789	9/17/2020
CVRE2002	HCM	6 月	4.00000 : 1	1,400	5,000,000	32,000	6/18/2020



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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