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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	2.6%	390	49,260	0.02	OTM	34.6%	1.34	95	62%
CFPT1905	5.7%	2,980	61,930	0.19	OTM	11.5%	5.61	53	43%
CFPT1906	0.0%	580	104,100	0.06	OTM	15.2%	2.91	43	55%
CFPT1908	2.8%	1,850	164,330	0.31	OTM	14.5%	4.29	93	48%
CFPT2001	11.2%	990	3,030	-	OTM	17.2%	3.61	96	49%
CGMD1901	16.7%	140	39,870	0.01	OTM	41.9%	0.01	57	62%
CGMD2001	14.3%	240	13,510	-	OTM	37.4%	0.32	96	57%
CHDB2001	9.4%	2,090	540	-	OTM	17.2%	3.44	95	63%
CHDB2002	0.0%	1,850	202,800	0.34	ITM	4.6%	6.72	45	48%
CHPG1907	-1.5%	4,730	28,660	0.14	ITM	5.2%	4.78	53	61%
CHPG1909	-5.3%	1,260	503,380	0.65	OTM	11.2%	5.23	70	49%
CHPG2001	-5.7%	1,820	61,750	0.12	ITM	13.0%	4.19	102	53%
CMBB1903	4.2%	1,500	510,620	0.79	OTM	11.1%	5.37	53	46%
CMBB1905	-1.6%	620	55,250	0.03	OTM	14.6%	2.90	43	55%
CMBB2001	4.2%	1,480	20,870	0.03	ITM	13.3%	4.37	96	53%
CMSN1902	-10.0%	270	95,120	0.03	OTM	58.5%	0.03	70	71%
CMSN1903	-9.1%	300	42,900	0.01	OTM	14.4%	3.65	27	54%
CMWG1907	15.0%	460	114,650	0.05	OTM	20.0%	1.26	43	57%
CMWG2001	6.3%	1,350	77,550	0.10	OTM	23.6%	2.09	96	66%
CMWG2002	0.0%	1,470	139,350	0.20	OTM	15.5%	3.93	110	52%
CMWG2003	0.0%	1,570	71,480	0.11	OTM	20.6%	2.21	55	91%
CNVL1901	-50.0%	10	10	-	OTM	15.1%	#VALUE!	-	#VALUE!
CPNJ2001	0.0%	1,550	201,900	0.34	OTM	10.3%	5.58	55	51%
CREE1903	-1.7%	2,300	21,020	0.05	OTM	15.0%	3.79	53	54%
CREE1905	0.0%	1,230	216,400	0.27	OTM	15.0%	4.18	93	50%
CREE2001	0.0%	-	-	-	OTM	8.1%	#DIV/0!	96	0%
CROS2001	-12.5%	140	2,320	-	OTM	259.4%	0.00	95	158%
CSBT1901	-50.0%	10	20	-	OTM	19.6%	0.00	5	60%
CSTB2001	4.2%	1,240	21,030	0.03	OTM	19.4%	2.93	95	59%
CTCB1902	-0.4%	2,790	77,790	0.22	ITM	9.4%	5.40	85	46%
CTCB2001	-1.7%	1,190	7,510	0.01	OTM	16.7%	3.69	96	52%
CVHM1901	-50.0%	10	138,740	-	OTM	4.6%	#VALUE!	-	#VALUE!
CVHM1902	1.5%	8,810	13,830	0.12	ITM	9.1%	5.84	53	51%
CVHM1903	-1.5%	1,340	6,500	0.01	ITM	6.0%	8.04	27	53%
CVIC1902	2.9%	10,540	9,530	0.10	OTM	9.6%	5.92	53	50%
CVIC1903	11.9%	940	10	-	OTM	15.6%	3.45	70	52%
CVJC1901	-28.0%	180	10	-	OTM	16.1%	0.00	13	63%

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。

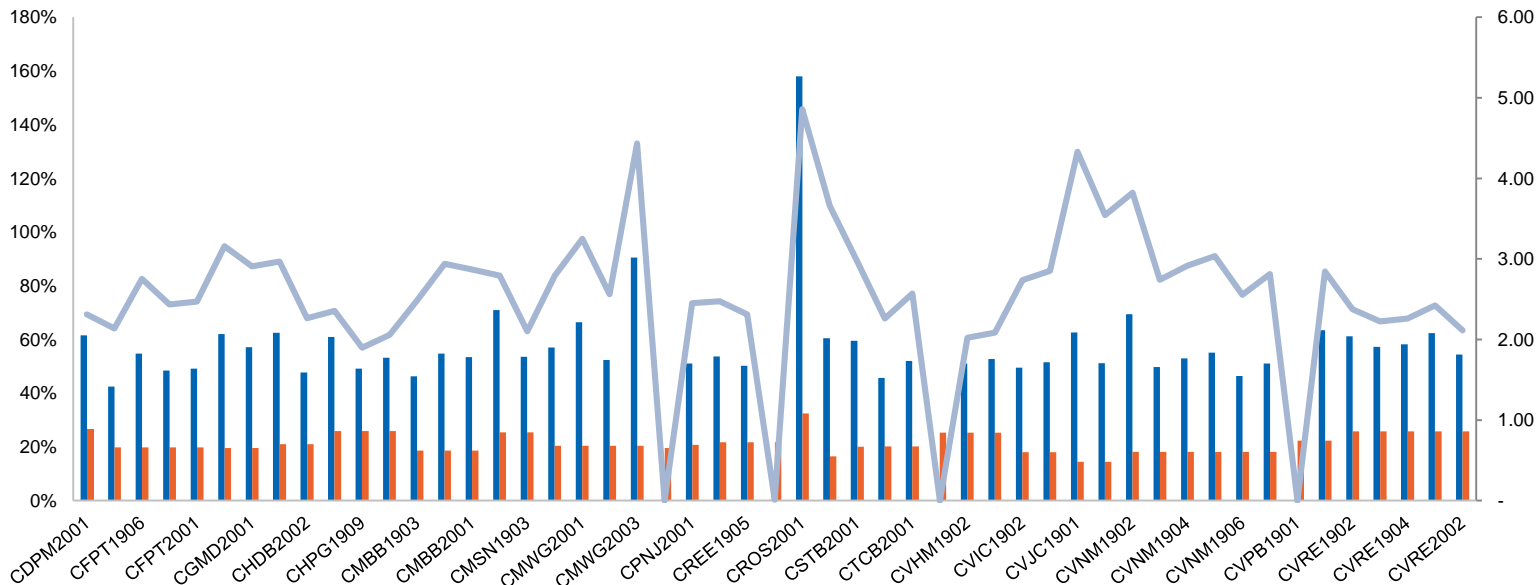
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標的股票的技术建議綜合表

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		11.40	下跌	下跌			11.87	
FPT		52.00	下跌	下跌			53.94	
HPG		24.45	下跌	上漲			25.35	
MBB		21.15	下跌	下跌			21.25	
MSN		50.00	下跌	下跌			51.76	
MWG		108.00	下跌	下跌			112.52	
NVL		54.00	下跌	下跌			57.19	
PNJ		82.70	下跌	下跌			86.66	
REE		33.30	下跌	下跌			34.69	
STB		10.25	下跌	上漲			10.71	
VHM		86.00	下跌	下跌			88.10	
VIC		114.50	下跌	上漲			115.59	
VNM		106.60	下跌	下跌			116.06	
VJC		127.00	下跌	下跌			129.12	
VRE		28.95	下跌	下跌			31.09	

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	17/06/2020
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
CFPT1908	MBS	6 月	3.00000 : 1	3,150	2,400,000	54,000	15/06/2020
CFPT2001	HCM	6 月	5.00000 : 1	1,600	5,000,000	56,000	18/06/2020
CGMD1901	MBS	3 月	3.00000 : 1	1,680	1,500,000	26,400	24/04/2020
CGMD2001	HCM	6 月	4.00000 : 1	1,000	5,000,000	25,000	18/06/2020
CHDB2001	KISVN	6 月	2.00000 : 1	2,000	5,000,000	29,099	17/06/2020
CHDB2002	MBS	3 月	2.00000 : 1	1,950	1,500,000	26,000	08/04/2020
CHPG1907	SSI	3 月	1.00000 : 1	4,200	1,500,000	21,000	20/04/2020
CHPG1909	KISVN	3 月	2.00000 : 1	1,800	3,000,000	24,680	13/05/2020
CHPG2001	HCM	6 月	2.00000 : 1	1,800	5,000,000	24,000	26/06/2020
CMBB1903	SSI	6 月	1.00000 : 1	4,000	2,400,000	22,000	20/04/2020
CMBB1905	HCM	6 月	2.00000 : 1	1,700	2,000,000	23,000	06/04/2020
CMBB2001	HCM	6 月	2.00000 : 1	1,600	5,000,000	21,000	18/06/2020
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
CMWG2001	HCM	6 月	10.00000 : 1	1,700	5,000,000	120,000	18/06/2020
CMWG2002	MBS	6 月	10.00000 : 1	1,950	2,000,000	110,000	08/07/2020
CMWG2003	MBS	3.5 月	10.00000 : 1	1,530	4,000,000	114,500	22/04/2020
CNVL1901	KISVN	3.5 月	4.00000 : 1	1,900	2,000,000	62,088	05/02/2020
CPNJ2001	MBS	3.5 月	5.00000 : 1	2,200	2,000,000	83,500	22/04/2020
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
CREE2001	HCM	6 月	5.00000 : 1	1,100	5,000,000	36,000	18/06/2020
CROS2001	KISVN	6 月	4.00000 : 1	1,500	10,000,000	26,468	17/06/2020
CSBT1901	KISVN	6 月	1.00000 : 1	1,500	5,000,000	21,212	12/02/2020
CSTB2001	KISVN	6 月	1.00000 : 1	1,500	5,000,000	10,999	17/06/2020
CTCB1902	VND	5 月	1.00000 : 1	5,300	5,000,000	21,000	03/06/2020
CTCB2001	HCM	6 月	2.00000 : 1	1,700	5,000,000	23,000	18/06/2020
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
CVNM2001	HCM	6 月	10.00000 : 1	1,700	5,000,000	120,000	18/06/2020
CVPB1901	VND	3 月	1.00000 : 1	3,500	2,000,000	18,000	03/03/2020
CVPB2001	HCM	6 月	2.00000 : 1	1,500	5,000,000	20,000	18/06/2020
CVRE1902	HCM	3 月	4.00000 : 1	1,300	1,500,000	32,500	06/04/2020



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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
CVRE2001	KISVN	9 月	4.00000 : 1	1,500	8,000,000	36,789	17/09/2020
CVRE2002	HCM	6 月	4.00000 : 1	1,400	5,000,000	32,000	18/06/2020

源自：Fiinpro, YSVN



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