

We Create Fortune

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	-3.5%	2,500	15,390	0.04	ITM	12.5%	4.10	56	79%
CFPT1903	-5.2%	12,990	15,310	0.20	ITM	2.4%	4.42	48	55%
CFPT1904	-11.6%	1,900	224,470	0.44	ITM	2.1%	9.46	19	49%
CHPG1902	0.0%	100	197,950	0.02	OTM	100.5%	0.00	35	131%
CHPG1905	-0.5%	1,920	46,220	0.08	OTM	18.0%	3.08	48	72%
CHPG1906	-17.6%	140	338,380	0.05	OTM	33.8%	0.00	16	91%
CMBB1902	-7.2%	3,750	238,120	0.91	ITM	4.4%	6.19	39	58%
CMSN1901	-21.3%	480	53,600	0.03	OTM	21.7%	0.09	16	91%
CMWG1902	-3.2%	8,660	39,780	0.35	ITM	1.4%	3.55	35	66%
CMWG1903	-3.1%	6,010	27,400	0.17	ITM	1.7%	4.08	46	53%
CMWG1904	-4.3%	35,220	16,120	0.57	ITM	1.9%	3.49	48	62%
CMWG1905	-6.2%	6,100	16,210	0.10	ITM	1.3%	4.03	33	60%
CMWG1906	0.0%	2,400	34,670	0.08	ITM	8.1%	6.38	38	58%
CNVL1901	-3.0%	2,230	83,100	0.18	OTM	17.8%	3.21	77	72%
CREE1901	-9.3%	780	140,240	0.11	OTM	8.7%	6.05	19	69%
CSTB1901	0.6%	1,570	171,590	0.26	ITM	13.8%	4.06	56	74%
CVHM1901	-5.1%	3,320	3,300	0.01	OTM	19.3%	3.08	77	76%
CVIC1901	0.0%	550	92,590	0.05	OTM	22.9%	0.01	16	85%
CVJC1901	5.0%	2,730	17,610	0.05	OTM	23.6%	2.22	90	88%
CVNM1901	7.8%	690	699,140	0.48	OTM	22.1%	0.66	37	71%
CVNM1902	7.8%	3,050	15,330	0.04	ITM	22.6%	2.60	111	85%
CVRE1901	0.0%	370	137,610	0.05	OTM	30.5%	0.01	16	100%

源自: Fiiipro, 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。

標的股票的技術建議綜合表

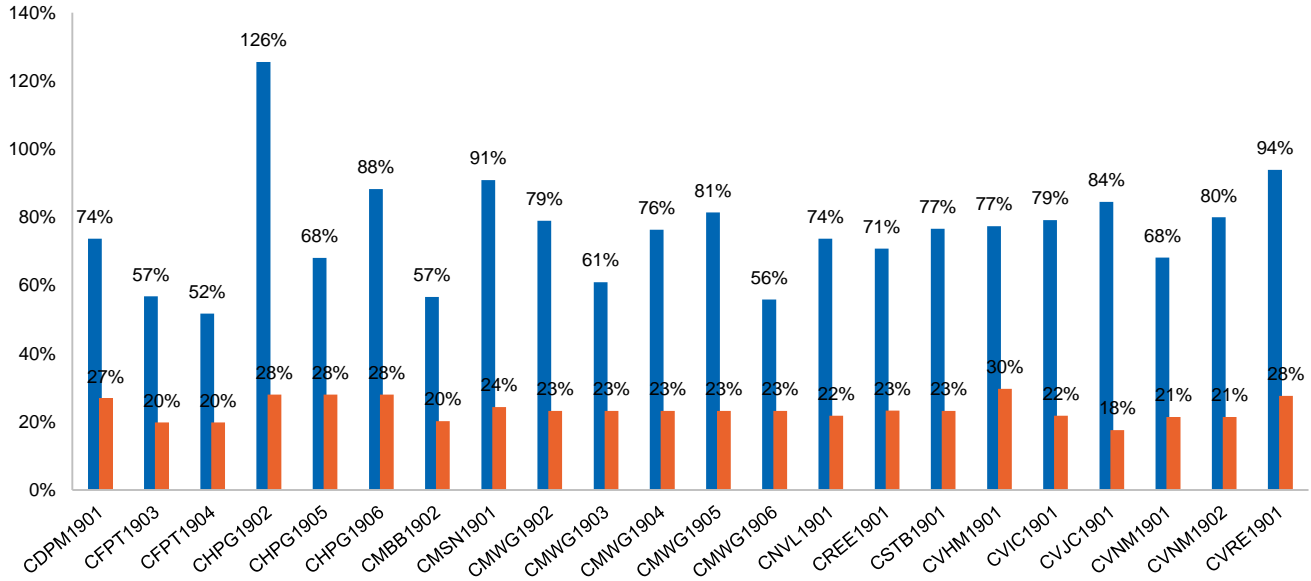
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
DPM	13.60	14.65	上漲	上漲	14.72	1%	14.47	0.41
FPT		56.50	下跌	上漲			58.19	
HPG		21.20	下跌	下跌			22.13	
MBB	22.20	22.65	下跌	上漲	24.93	10%	22.73	(27.75)
MSN		75.00	下跌	下跌			79.10	
MWG		122.90	下跌	上漲			127.07	
NVL		60.30	下跌	上漲			63.20	
PNJ	81.90	82.00	上漲	上漲	93.05	13%	80.17	6.03
REE		36.70	下跌	上漲			38.56	
STB	10.55	10.95	上漲	下跌	11.97	9%	10.71	4.23
VHM		86.50	下跌	上漲			88.24	
VIC		116.90	下跌	上漲			119.57	
VNM	124.00	133.60	上漲	上漲	137.68	3%	128.40	0.78
VJC	139.40	140.00	上漲	上漲	157.48	12%	137.34	6.56

源自: YSVN



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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）。

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
CFPT1904	MBS	3月	3.00000 : 1	1,700	3,000,000	52,000	15/11/2019
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	1,000,000	23,100	26/12/2019
CHPG1906	KISVN	3月	2.00000 : 1	1,500	5,000,000	28,088	12/11/2019
CMBB1902	HCM	6月	0.92590 : 1	3,200	1,000,000	20,185	13/12/2019
CMSN1901	KISVN	3月	5.00000 : 1	1,920	1,800,000	88,888	12/11/2019
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
CNVL1901	KISVN	5月	4.00000 : 1	1,900	3,000,000	62,088	05/02/2020
CREE1901	MBS	3月	3.00000 : 1	1,260	3,000,000	37,550	15/11/2019
CSTB1901	KISVN	4月	1.00000 : 1	1,390	1,500,000	10,888	07/01/2020
CVHM1901	KISVN	5月	4.00000 : 1	3,100	5,000,000	89,888	05/02/2020
CVIC1901	KISVN	3月	5.00000 : 1	1,960	2,000,000	140,888	12/11/2019
CVJC1901	KISVN	5月	10.00000 : 1	1,800	5,000,000	145,678	24/02/2020
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

源自：Fiinpro, YSVN



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