



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
CDPM2001	0.0%	370	179,030	0.07	OTM	29.2%	1.80	81	59%
CDPM2002	1.2%	1,650	3,820	0.01	OTM	42.6%	1.59	209	61%
CFPT1905	15.9%	2,990	68,560	0.17	OTM	10.5%	5.63	39	48%
CFPT1906	-20.6%	540	139,730	0.07	OTM	13.7%	2.57	29	62%
CFPT1908	8.6%	1,900	264,780	0.49	OTM	13.7%	4.37	79	52%
CFPT2001	3.0%	1,040	10,640	0.01	OTM	16.6%	3.54	82	54%
CFPT2002	-1.7%	1,700	420	-	OTM	17.0%	4.39	104	38%
CGMD1901	50.0%	120	50,330	0.01	OTM	41.6%	0.00	43	69%
CGMD2001	14.3%	160	10,740	-	OTM	35.7%	0.28	82	53%
CHDB2001	7.3%	1,610	1,510	-	OTM	18.6%	3.01	81	63%
CHDB2002	12.2%	1,650	228,290	0.32	ITM	7.5%	6.43	31	70%
CHDB2003	-8.5%	2,250	10	-	OTM	34.4%	1.73	209	60%
CHPG1907	2.9%	3,190	71,280	0.22	ITM	6.6%	5.81	39	63%
CHPG1909	8.3%	780	137,040	0.10	OTM	15.6%	4.23	56	54%
CHPG2001	9.4%	1,280	59,180	0.07	OTM	17.0%	3.78	88	56%
CHPG2002	-0.7%	1,350	20,000	0.03	OTM	44.0%	1.52	209	57%
CHPG2003	7.5%	860	273,030	0.20	ITM	8.7%	5.71	45	59%
CMBB1903	37.5%	1,100	185,890	0.17	OTM	14.9%	2.45	39	57%
CMBB1905	8.8%	370	175,170	0.06	OTM	18.1%	0.57	29	63%
CMBB2001	21.0%	1,270	328,670	0.34	OTM	17.1%	3.27	82	62%
CMSN1902	17.6%	200	140,010	0.03	OTM	54.4%	0.02	56	70%
CMSN1903	-3.8%	250	95,770	0.02	OTM	11.4%	2.73	13	65%
CMSN2001	-6.0%	1,420	4,160	0.01	OTM	42.6%	1.49	209	61%
CMWG1907	-3.8%	250	108,070	0.03	OTM	20.1%	0.50	29	57%
CMWG2001	7.1%	1,060	58,070	0.06	OTM	23.0%	1.91	82	64%
CMWG2002	1.7%	1,220	244,260	0.29	OTM	15.1%	4.10	96	51%
CMWG2003	1.8%	560	73,000	0.04	OTM	13.1%	4.04	41	51%
CNVL2001	-1.1%	1,840	110	-	OTM	36.7%	1.43	209	56%
CPNJ2001	7.6%	1,270	399,870	0.47	OTM	10.7%	5.36	41	55%
CREE1903	14.4%	2,150	17,100	0.04	OTM	13.4%	3.94	39	57%
CREE1905	1.7%	1,200	39,880	0.05	OTM	13.5%	4.50	79	51%
CREE2001	3.2%	650	41,540	0.03	OTM	16.6%	3.69	82	53%
CROS2001	0.0%	110	2,525,290	0.26	OTM	240.2%	0.00	81	155%
CSBT2001	0.9%	4,740	1,010	0.01	ITM	18.3%	3.31	209	52%
CSTB2001	12.5%	1,530	205,700	0.29	OTM	15.5%	3.75	81	63%
CSTB2002	9.1%	2,160	1,010	-	OTM	29.5%	2.12	209	62%
CTCB1902	16.5%	2,830	101,210	0.25	ITM	10.8%	4.99	71	55%
CTCB2001	24.5%	1,220	5,320	0.01	OTM	18.3%	3.03	82	61%
CVHM1902	-11.4%	5,680	17,680	0.10	OTM	8.0%	7.42	39	45%
CVHM1903	-16.3%	670	55,060	0.04	OTM	4.6%	12.15	13	48%
CVHM2001	-13.2%	2,430	2,110	0.01	OTM	27.0%	2.82	209	49%
CVIC1902	-0.2%	5,200	5,960	0.03	OTM	12.0%	4.11	39	48%
CVIC1903	-1.9%	510	49,810	0.02	OTM	19.4%	1.51	56	51%
CVIC2001	-0.3%	2,880	5,510	0.01	OTM	31.3%	1.84	209	51%
CVJC1902	-7.4%	8,840	36,180	0.33	OTM	8.5%	6.58	39	47%
CVJC2001	-5.0%	1,150	510	-	OTM	44.2%	0.28	209	51%
CVNM1902	11.1%	100	12,030	-	OTM	26.3%	0.00	20	63%
CVNM1903	14.0%	4,640	13,830	0.06	OTM	17.1%	1.35	39	56%
CVNM1904	23.1%	160	20,970	-	OTM	26.5%	0.01	29	59%
CVNM1905	23.1%	320	91,250	0.03	OTM	22.2%	0.40	43	54%
CVNM1906	53.8%	400	111,600	0.04	OTM	8.8%	0.16	5	58%
CVNM2001	13.3%	850	188,580	0.15	OTM	20.8%	2.04	82	54%

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CVNM2002	6.9%	2,010	80	-	OTM	42.1%	0.84	209	51%
CVPB1901	10.2%	9,810	206,830	1.88	ITM	3.8%	2.73	5	324%
CVPB2001	9.1%	4,800	58,730	0.23	ITM	10.4%	2.78	82	105%
CVPB2002	22.4%	4,100	13,420	0.04	ITM	6.3%	3.27	29	131%
CVPB2003	-7.5%	7,400	1,210	0.01	ITM	9.7%	3.43	104	71%
CVRE1902	520.0%	310	169,850	0.05	OTM	15.0%	3.36	29	59%
CVRE1903	-3.8%	510	20,000	0.01	OTM	25.4%	1.87	56	53%
CVRE1904	-19.0%	170	62,210	0.01	OTM	12.5%	2.24	13	60%
CVRE2001	-1.3%	770	105,310	0.08	OTM	35.8%	1.69	147	60%
CVRE2002	-30.2%	670	125,970	0.08	OTM	18.2%	3.70	82	54%
CVRE2003	-0.6%	1,690	90	-	OTM	41.0%	1.77	209	54%

源自: Fiipro, 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。

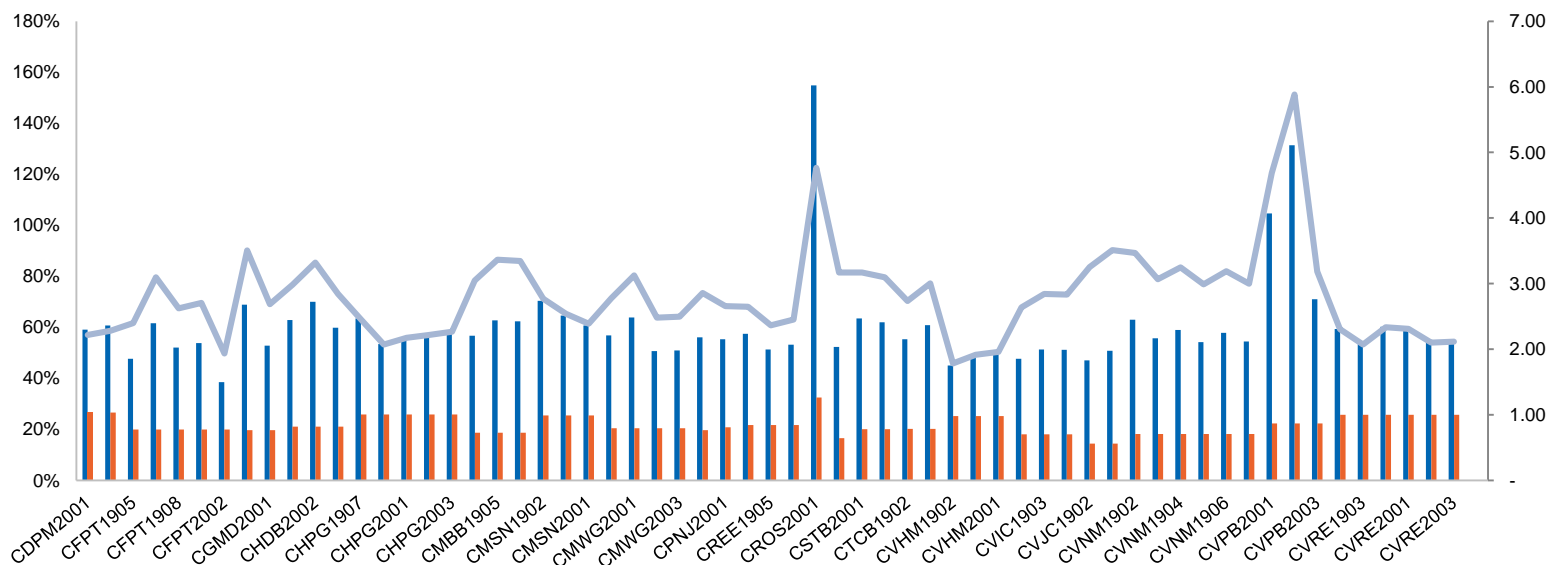
### 標的股票的技術建議綜合表

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		11.90	下跌	下跌			12.78	
FPT		54.00	下跌	下跌			55.75	
HPG		23.10	下跌	上漲			24.20	
MBB		20.80	下跌	下跌			21.58	
MSN	53.00	50.60	上漲	下跌	60.49	14%	49.73	2.29
MWG		107.00	下跌	下跌			111.45	
NVL		53.70	下跌	下跌			56.07	
PNJ		83.00	下跌	下跌			85.68	
REE		34.25	下跌	下跌			35.63	
STB		11.15	下跌	上漲			11.67	
VHM		83.10	下跌	下跌			87.46	
VIC	110.00	107.00	上漲	上漲	125.77	14%	104.03	2.64
VNM		108.00	下跌	下跌			110.55	
VJC	131.20	127.00	上漲	下跌	144.88	10%	125.42	2.37
VRE		29.20	下跌	下跌			31.66	

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
CDPM2001	KISVN	6 月	2.00000 : 1	1,000	2,000,000	14,567	17/06/2020
CDPM2002	KISVN	11 月	1.00000 : 1	1,700	2,000,000	15,252	14/12/2020
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
CFPT2002	VCI	6 月	2.00000 : 1	3,300	1,000,000	58,000	20/07/2020
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
CHDB2003	KISVN	11 月	2.00000 : 1	2,700	2,000,000	32,123	14/12/2020
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
CHPG2002	KISVN	11 月	2.00000 : 1	1,700	3,000,000	29,999	14/12/2020
CHPG2003	MBS	3.5 月	3.00000 : 1	1,570	6,000,000	22,100	28/04/2020
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



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CMSN2001	KISVN	11 月	5.00000 : 1	2,300	2,000,000	65,789	14/12/2020
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
CNVL2001	KISVN	11 月	4.00000 : 1	2,300	2,000,000	65,888	14/12/2020
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
CSBT2001	KISVN	11 月	1.00000 : 1	2,900	2,000,000	21,111	14/12/2020
CSTB2001	KISVN	6 月	1.00000 : 1	1,500	5,000,000	10,999	17/06/2020
CSTB2002	KISVN	11 月	1.00000 : 1	1,700	3,000,000	11,888	14/12/2020
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
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
CVHM2001	KISVN	11 月	5.00000 : 1	3,100	2,000,000	94,567	14/12/2020
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
CVIC2001	KISVN	11 月	5.00000 : 1	3,800	2,000,000	126,468	14/12/2020
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
CVJC2001	KISVN	11 月	10.00000 : 1	2,400	2,000,000	173,137	14/12/2020
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
CVNM2002	KISVN	11 月	5.00000 : 1	3,200	3,000,000	141,111	14/12/2020
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
CVPB2002	VPBS	3 月	2.00000 : 1	1,000	2,000,000	20,300	06/04/2020
CVPB2003	VCI	6 月	1.00000 : 1	5,000	1,500,000	22,000	20/07/2020
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
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
CVRE2003	KISVN	11 月	2.00000 : 1	3,000	3,000,000	37,999	14/12/2020

源自：Fiinpro, YSVN



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## Appendix A: Important Disclosures

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