



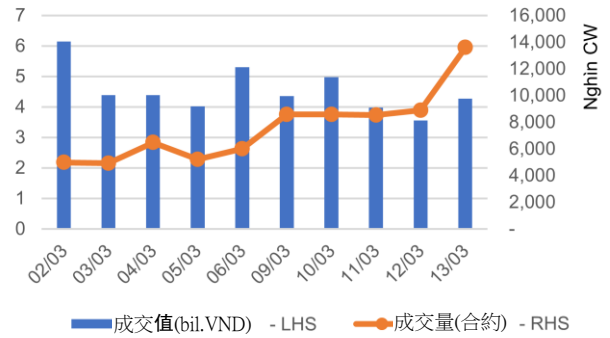
# 認股權證日報

## 2020/03/13 認股權證日報

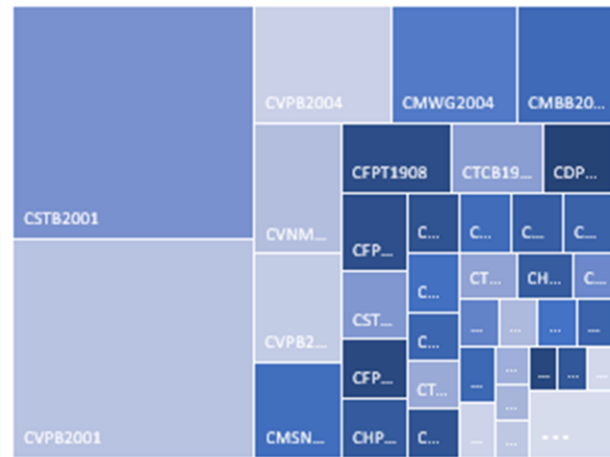
### 市場的趨勢繼續為負面

市場繼續保持負面的走勢，大多數權證下跌，其中有權證下跌至-80%。但是，也有一些出色漲幅的權證，如 CFPT 2001，上漲 +107.7%並達漲停。總體而言，市場仍然具有較高的風險水平，我們仍然不建議投資者此時投資近市場。

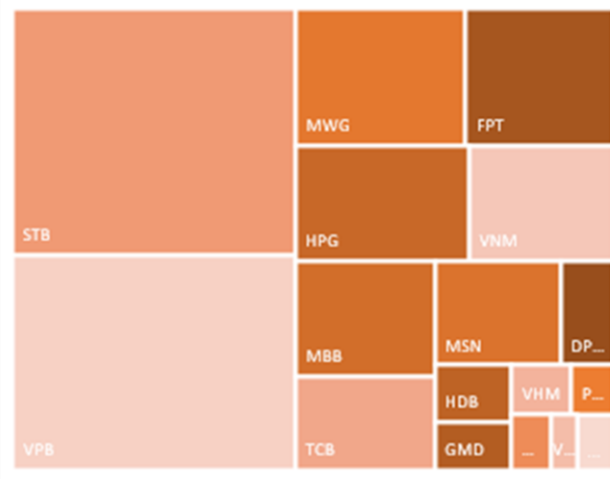
### 成交值和成交量



### 根據認股權證代碼分配成交值



### 根據標的股票代碼分配成交值



源自: YSVN



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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	4.0%	260	364,700	0.08	OTM	32.9%	1.36	68	61%
CDPM2002	13.0%	1,390	1,550	-	OTM	46.6%	1.48	196	62%
CFPT1905	-1.3%	1,480	16,510	0.02	OTM	17.3%	1.46	26	59%
CFPT1906	50.0%	180	891,390	0.06	OTM	20.2%	0.14	16	70%
CFPT1908	8.7%	1,000	130,630	0.12	OTM	18.4%	3.31	66	51%
CFPT2001	-49.6%	680	111,360	0.08	OTM	23.4%	1.89	69	60%
CFPT2002	-8.0%	1,150	200	-	OTM	25.2%	2.52	91	46%
CGMD1901	50.0%	30	91,750	-	OTM	67.7%	0.00	30	85%
CGMD2001	100.0%	100	2,122,030	0.05	OTM	60.8%	0.00	69	72%
CHDB2001	10.0%	550	5,200	-	OTM	31.3%	0.84	68	60%
CHDB2002	-2.5%	390	199,310	0.04	OTM	16.4%	0.98	18	73%
CHDB2003	3.3%	1,270	790	-	OTM	50.7%	0.84	196	61%
CHDB2004	0.0%	1,000	22,450	0.02	OTM	28.3%	0.43	42	71%
CHPG1907	-18.2%	540	181,550	0.06	OTM	13.1%	5.25	26	49%
CHPG1909	11.1%	200	220,300	0.04	OTM	31.7%	0.55	43	59%
CHPG2001	15.6%	370	195,720	0.05	OTM	29.9%	1.86	75	52%
CHPG2002	23.3%	740	76,500	0.05	OTM	65.2%	0.57	196	61%
CHPG2003	8.7%	250	220,020	0.03	OTM	19.9%	1.79	32	64%
CHPG2004	0.0%	1,000	34,760	0.04	OTM	28.6%	1.42	64	62%
CMBB1903	4.2%	500	67,570	0.03	OTM	31.6%	0.01	26	83%
CMBB1905	0.0%	60	307,110	0.01	OTM	35.2%	0.00	16	77%
CMBB2001	15.4%	450	727,300	0.18	OTM	28.1%	0.84	69	59%
CMSN1902	0.0%	150	395,160	0.05	OTM	57.8%	0.00	43	78%
CMSN1903	0.0%	10	212,470	-	OTM	11.8%	#VALUE!	-	#VALUE!
CMSN2001	15.5%	1,340	109,660	0.13	OTM	45.4%	1.35	196	64%
CMWG1907	33.3%	40	379,290	0.01	OTM	58.7%	0.00	16	101%
CMWG2001	41.7%	170	662,660	0.05	OTM	54.1%	0.02	69	64%
CMWG2002	9.4%	350	91,880	0.03	OTM	43.7%	0.20	83	64%
CMWG2003	66.7%	100	23,740	-	OTM	46.2%	0.00	28	81%
CMWG2004	0.0%	4,650	49,140	0.23	OTM	38.8%	0.16	64	76%
CNVL2001	0.0%	-	-	-	OTM	24.3%	#DIV/0!	196	1%
CPNJ2001	-18.2%	270	162,990	0.03	OTM	37.7%	0.00	28	83%
CREE1903	6.9%	310	11,900	-	OTM	28.8%	0.09	26	59%
CREE1905	-10.0%	450	15,300	0.01	OTM	27.5%	1.30	66	57%
CREE2001	5.3%	200	2,300	-	OTM	31.2%	0.95	69	54%
CROS2001	-14.3%	60	661,500	0.03	OTM	403.9%	0.00	68	193%
CSBT2001	-27.7%	2,040	6,000	0.01	OTM	45.6%	0.64	196	62%
CSTB2001	13.7%	1,160	984,520	0.88	OTM	16.9%	3.45	68	64%
CSTB2002	14.2%	1,930	41,960	0.07	OTM	32.9%	1.93	196	65%
CTCB1902	50.8%	950	200,980	0.10	OTM	20.3%	2.71	58	53%
CTCB2001	100.0%	440	309,490	0.04	OTM	30.8%	0.93	69	60%
CTCB2002	0.0%	750	57,590	0.04	OTM	24.7%	0.91	42	64%
CVHM1902	13.9%	900	30,590	0.01	OTM	19.3%	1.17	26	47%
CVHM1903	-50.0%	10	961,490	0.01	OTM	17.4%	#VALUE!	-	#VALUE!
CVHM2001	35.7%	1,940	10,920	0.02	OTM	44.8%	1.00	196	63%
CVIC1902	-15.9%	370	8,340	-	OTM	24.7%	0.02	26	43%
CVIC1903	46.2%	190	143,270	0.02	OTM	35.0%	0.00	43	62%
CVIC2001	0.0%	-	-	-	OTM	36.7%	#DIV/0!	196	1%
CVJC1902	-58.1%	260	37,750	0.01	OTM	29.0%	0.00	26	44%
CVJC2001	26.1%	580	910	-	OTM	77.2%	0.01	196	59%
CVNM1902	25.0%	50	10	-	OTM	35.0%	0.00	7	107%
CVNM1903	2.3%	1,340	40,610	0.03	OTM	22.4%	0.26	26	53%



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CVNM1904	33.3%	40	237,290	0.01	OTM	34.6%	0.00	16	68%
CVNM1905	-8.3%	110	6,240	-	OTM	29.1%	0.04	30	57%
CVNM2001	-95.6%	20	519,440	0.18	OTM	21.3%	28.46	69	20%
CVNM2002	9.9%	1,550	4,020	0.01	OTM	50.2%	0.67	196	53%
CVPB2001	3.0%	2,080	467,060	0.83	ITM	7.4%	4.60	69	59%
CVPB2002	61.1%	2,030	18,650	0.02	ITM	8.3%	5.25	16	128%
CVPB2003	-13.4%	5,120	31,000	0.15	ITM	20.5%	2.77	91	90%
CVPB2004	0.0%	1,940	112,000	0.25	OTM	15.3%	3.67	42	68%
CVRE1902	50.0%	60	21,580	-	OTM	35.3%	0.00	16	84%
CVRE1903	85.7%	130	1,190	-	OTM	49.0%	0.02	43	65%
CVRE1904	-50.0%	10	214,610	-	OTM	34.4%	#VALUE!	-	#VALUE!
CVRE2001	10.8%	410	98,110	0.03	OTM	58.8%	0.36	134	67%
CVRE2002	410.0%	510	256,770	0.02	OTM	40.7%	0.36	69	86%
CVRE2003	17.9%	1,120	2,050	-	OTM	66.3%	0.50	196	65%

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

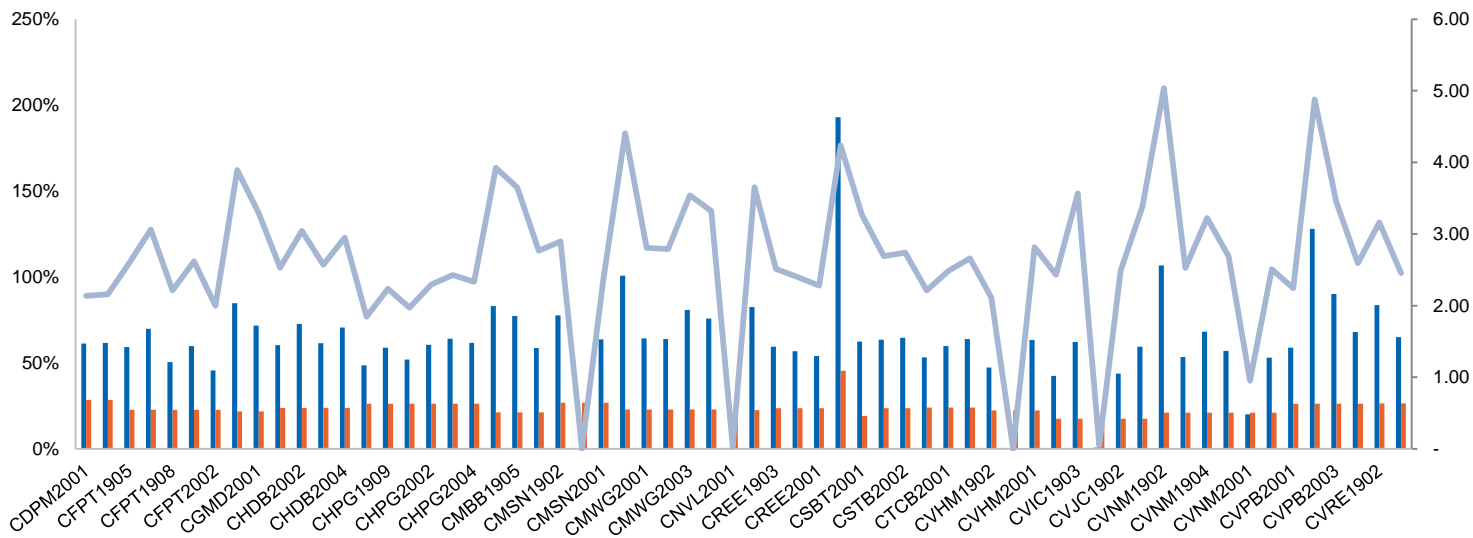
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格 相比的短期 上漲空間	短期停損	Reward/Risk
DPM		11.35	下跌	下跌			12.25	
FPT		48.15	下跌	下跌			52.05	
HPG		19.05	下跌	上漲			21.06	
MBB		17.10	下跌	下跌			18.75	
MSN	54.40	49.85	上漲	下跌	62.97	16%	49.55	1.77
MWG		79.00	下跌	下跌			88.70	
NVL		53.00	下跌	下跌			54.76	
PNJ		61.60	下跌	下跌			69.22	
REE		28.20	下跌	下跌			30.50	
STB		10.40	下跌	上漲			11.18	
VHM		72.00	下跌	下跌			78.58	
VIC		92.50	下跌	上漲			99.06	
VNM		99.10	下跌	下跌			104.83	
VJC		101.00	下跌	下跌			110.76	
VRE		24.20	下跌	下跌			26.76	

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 tháng	2.00000 : 1	1,000	2,000,000	14,567	17/06/2020
CDPM2002	KISVN	11 tháng	1.00000 : 1	1,700	2,000,000	15,252	14/12/2020
CFPT1905	SSI	6 tháng	1.00000 : 1	9,900	5,000,000	55,000	20/04/2020
CFPT1906	HCM	3 tháng	5.00000 : 1	1,700	1,000,000	57,000	06/04/2020
CFPT1908	MBS	6 tháng	3.00000 : 1	3,150	2,400,000	54,000	15/06/2020
CFPT2001	HCM	6 tháng	5.00000 : 1	1,600	5,000,000	56,000	18/06/2020
CFPT2002	VCI	6 tháng	2.00000 : 1	3,300	1,000,000	58,000	20/07/2020
CGMD1901	MBS	3 tháng	3.00000 : 1	1,680	1,500,000	26,400	24/04/2020
CGMD2001	HCM	6 tháng	4.00000 : 1	1,000	5,000,000	25,000	18/06/2020
CHDB2001	KISVN	6 tháng	2.00000 : 1	2,000	5,000,000	29,099	17/06/2020
CHDB2002	MBS	3 tháng	2.00000 : 1	1,950	1,500,000	26,000	08/04/2020
CHDB2003	KISVN	11 tháng	2.00000 : 1	2,700	2,000,000	32,123	14/12/2020
CHDB2004	SSI	3 tháng	1.00000 : 1	3,200	3,000,000	28,500	12/05/2020
CHPG1907	SSI	3 tháng	1.00000 : 1	4,200	1,500,000	21,000	20/04/2020
CHPG1909	KISVN	3 tháng	2.00000 : 1	1,800	3,000,000	24,680	13/05/2020
CHPG2001	HCM	6 tháng	2.00000 : 1	1,800	5,000,000	24,000	26/06/2020
CHPG2002	KISVN	11 tháng	2.00000 : 1	1,700	3,000,000	29,999	14/12/2020
CHPG2003	MBS	3.5 tháng	3.00000 : 1	1,570	6,000,000	22,100	28/04/2020
CHPG2004	SSI	4 tháng	1.00000 : 1	2,800	5,000,000	23,500	11/06/2020
CMBB1903	SSI	6 tháng	1.00000 : 1	4,000	2,400,000	22,000	20/04/2020
CMBB1905	HCM	6 tháng	2.00000 : 1	1,700	2,000,000	23,000	06/04/2020
CMBB2001	HCM	6 tháng	2.00000 : 1	1,600	5,000,000	21,000	18/06/2020

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CMSN1902	KISVN	4 tháng	5.00000 : 1	3,000	1,500,000	77,889	13/05/2020
CMSN1903	MBS	6.5 tháng	5.00000 : 1	1,350	1,000,000	55,700	13/03/2020
CMSN2001	KISVN	11 tháng	5.00000 : 1	2,300	2,000,000	65,789	14/12/2020
CMWG1907	HCM	3 tháng	10.00000 : 1	1,900	1,800,000	125,000	06/04/2020
CMWG2001	HCM	6 tháng	10.00000 : 1	1,700	5,000,000	120,000	18/06/2020
CMWG2002	MBS	6 tháng	10.00000 : 1	1,950	2,000,000	110,000	08/07/2020
CMWG2003	MBS	3.5 tháng	10.00000 : 1	1,530	4,000,000	114,500	22/04/2020
CMWG2004	SSI	4 tháng	1.00000 : 1	13,600	1,000,000	105,000	11/06/2020
CNVL2001	KISVN	11 tháng	4.00000 : 1	2,300	2,000,000	65,888	14/12/2020
CPNJ2001	MBS	3.5 tháng	5.00000 : 1	2,200	2,000,000	83,500	22/04/2020
CREE1903	SSI	6 tháng	1.00000 : 1	7,600	1,000,000	36,000	20/04/2020
CREE1905	MBS	6 tháng	3.00000 : 1	2,150	2,000,000	34,600	15/06/2020
CREE2001	HCM	6 tháng	5.00000 : 1	1,100	5,000,000	36,000	18/06/2020
CROS2001	KISVN	6 tháng	4.00000 : 1	1,500	10,000,000	26,468	17/06/2020
CSBT2001	KISVN	11 tháng	1.00000 : 1	2,900	2,000,000	21,111	14/12/2020
CSTB2001	KISVN	6 tháng	1.00000 : 1	1,500	5,000,000	10,999	17/06/2020
CSTB2002	KISVN	11 tháng	1.00000 : 1	1,700	3,000,000	11,888	14/12/2020
CTCB1902	VND	5 tháng	1.00000 : 1	5,300	5,000,000	21,000	03/06/2020
CTCB2001	HCM	6 tháng	2.00000 : 1	1,700	5,000,000	23,000	18/06/2020
CTCB2002	SSI	3 tháng	1.00000 : 1	2,500	3,000,000	22,000	12/05/2020
CVHM1902	SSI	5 tháng	1.00000 : 1	18,600	3,000,000	85,000	20/04/2020
CVHM1903	MBS	6 tháng	5.00000 : 1	2,000	2,400,000	84,500	13/03/2020
CVHM2001	KISVN	11 tháng	5.00000 : 1	3,100	2,000,000	94,567	14/12/2020
CVIC1902	SSI	3.5 tháng	1.00000 : 1	22,700	1,000,000	115,000	20/04/2020
CVIC1903	KISVN	3 tháng	10.00000 : 1	2,100	2,000,000	123,000	13/05/2020
CVIC2001	KISVN	11 tháng	5.00000 : 1	3,800	2,000,000	126,468	14/12/2020
CVJC1902	SSI	6.5 tháng	1.00000 : 1	27,900	1,000,000	130,000	20/04/2020
CVJC2001	KISVN	11 tháng	10.00000 : 1	2,400	2,000,000	173,137	14/12/2020
CVNM1902	KISVN	3 tháng	10.00000 : 1	1,840	1,500,000	133,333	24/03/2020
CVNM1903	SSI	3 tháng	1.00000 : 1	26,600	1,500,000	120,000	20/04/2020
CVNM1904	HCM	6 tháng	10.00000 : 1	1,900	2,000,000	133,000	06/04/2020
CVNM1905	MBS	3 tháng	10.00000 : 1	2,500	3,000,000	126,800	24/04/2020
CVNM2001	HCM	6 tháng	10.00000 : 1	1,700	5,000,000	120,000	18/06/2020
CVNM2002	KISVN	11 tháng	5.00000 : 1	3,200	3,000,000	141,111	14/12/2020
CVPB2001	HCM	6 tháng	2.00000 : 1	1,500	5,000,000	20,000	18/06/2020
CVPB2002	VPBS	3 tháng	2.00000 : 1	1,000	2,000,000	20,300	06/04/2020
CVPB2003	VCI	6 tháng	1.00000 : 1	5,000	1,500,000	22,000	20/07/2020
CVPB2004	SSI	3 tháng	1.00000 : 1	4,100	3,000,000	24,000	12/05/2020
CVRE1902	HCM	3 tháng	4.00000 : 1	1,300	1,500,000	32,500	06/04/2020
CVRE1903	KISVN	6.5 tháng	2.00000 : 1	2,700	1,000,000	35,789	13/05/2020
CVRE1904	MBS	3 tháng	3.00000 : 1	1,550	1,500,000	32,500	13/03/2020
CVRE2001	KISVN	9 tháng	4.00000 : 1	1,500	8,000,000	36,789	17/09/2020
CVRE2002	HCM	6 tháng	4.00000 : 1	1,400	5,000,000	32,000	18/06/2020
CVRE2003	KISVN	11 tháng	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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