





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	4.0%	260	71,270	0.02	OTM	30.1%	1.47	60	62%
CDPM2002	8.2%	1,580	16,010	0.03	OTM	45.1%	1.44	188	65%
CFPT1905	-26.0%	370	72,650	0.03	OTM	20.4%	0.28	18	53%
CFPT1906	-20.0%	40	76,940	-	OTM	24.3%	0.00	8	77%
CFPT1908	14.0%	570	69,090	0.04	OTM	21.1%	2.50	58	48%
CFPT2001	7.7%	420	3,110	-	OTM	26.3%	1.14	61	57%
CFPT2002	65.5%	480	10,310	-	OTM	28.2%	2.60	83	39%
CGMD1901	200.0%	60	1,600	-	OTM	63.1%	0.00	22	110%
CGMD2001	16.7%	70	182,200	0.01	OTM	55.1%	0.00	61	66%
CHDB2001	25.0%	150	130	-	OTM	47.7%	0.05	60	59%
CHDB2002	-33.3%	60	33,650	-	OTM	31.3%	0.00	10	91%
CHDB2003	-1.5%	660	1,460	-	OTM	68.1%	0.29	188	60%
CHDB2004	28.6%	90	52,970	-	OTM	43.7%	0.01	34	57%
CHPG1907	0.0%	400	28,250	0.01	OTM	20.2%	0.53	18	71%
CHPG1909	11.1%	100	75,450	0.01	OTM	39.8%	0.05	35	65%
CHPG2001	30.0%	130	2,660	-	OTM	36.3%	1.28	67	47%
CHPG2002	10.7%	620	5,020	-	OTM	75.5%	0.29	188	64%
CHPG2003	-6.7%	140	425,000	0.06	OTM	26.5%	0.20	24	74%
CHPG2004	30.0%	390	24,800	0.01	OTM	34.2%	0.76	56	55%
CMBB1903	22.2%	110	63,130	0.01	OTM	41.3%	0.00	18	82%
CMBB1905	0.0%	30	18,980	-	OTM	47.3%	0.00	8	118%
CMBB2001	60.0%	240	31,120	0.01	OTM	37.3%	0.11	61	61%
CMSN1902	16.7%	70	20,410	-	OTM	59.3%	0.00	35	75%
CMSN2001	0.8%	1,250	48,900	0.06	OTM	46.7%	1.23	188	64%
CMWG1907	-66.7%	10	203,470	-	OTM	71.4%	0.00	8	132%
CMWG2001	20.0%	60	592,370	0.03	OTM	65.2%	0.00	61	62%
CMWG2002	50.0%	150	66,530	0.01	OTM	52.7%	0.04	75	60%
CMWG2003	0.0%	30	244,540	0.01	OTM	57.3%	0.00	20	88%
CMWG2004	64.9%	610	30,220	0.01	OTM	44.7%	0.06	56	51%
CNVL2001	0.0%	-	-	-	OTM	26.5%	#DIV/0!	188	1%
CPNJ2001	100.0%	100	345,920	0.03	OTM	53.0%	0.00	20	98%
CREE1903	38.9%	250	21,430	-	OTM	24.1%	0.07	18	60%
CREE1905	30.0%	520	20,050	0.01	OTM	23.8%	1.64	58	59%
CREE2001	0.0%	190	100	-	OTM	26.5%	1.45	61	51%
CROS2001	0.0%	50	434,650	0.02	OTM	521.6%	0.00	60	225%
CSBT2001	-43.8%	680	39,760	0.03	OTM	83.1%	0.01	188	63%
CSTB2001	7.0%	610	264,020	0.16	OTM	27.4%	0.99	60	69%
CSTB2002	3.8%	1,380	161,500	0.21	OTM	45.6%	0.98	188	69%
CTCB1902	22.9%	590	80,280	0.05	OTM	30.1%	0.52	50	63%
CTCB2001	16.7%	140	13,110	-	OTM	40.2%	0.24	61	54%
CTCB2002	50.0%	120	97,040	0.01	OTM	33.3%	0.13	34	53%
CVHM1902	88.2%	320	31,700	0.01	OTM	44.4%	0.00	18	82%
CVHM2001	10.0%	880	7,580	0.01	OTM	67.5%	0.20	188	62%
CVIC1902	0.0%	40	32,000	-	OTM	50.4%	0.00	18	63%
CVIC1903	50.0%	60	65,430	-	OTM	61.6%	0.00	35	78%
CVIC2001	0.0%	1,130	3,230	-	OTM	72.7%	0.01	188	64%
CVJC1902	20.0%	60	120,390	0.01	OTM	33.9%	0.00	18	48%
CVJC2001	0.0%	-	-	-	OTM	78.3%	#DIV/0!	188	2%
CVNM1903	52.6%	580	8,790	-	OTM	31.1%	0.00	18	67%
CVNM1904	50.0%	30	210	-	OTM	44.9%	0.00	8	111%
CVNM1905	0.0%	30	21,150	-	OTM	38.2%	0.00	22	63%
CVNM2001	55.2%	450	22,420	0.01	OTM	35.3%	0.15	61	70%



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CVNM2002	31.7%	1,080	187,290	0.20	OTM	59.3%	0.32	188	53%
CVPB2001	4.7%	1,550	16,330	0.03	ITM	13.8%	3.98	61	74%
CVPB2002	169.2%	700	62,380	0.03	ATM	6.9%	7.59	8	94%
CVPB2003	20.0%	2,400	7,110	0.02	OTM	20.2%	3.04	83	64%
CVPB2004	36.4%	450	192,670	0.08	OTM	20.4%	2.26	34	52%
CVRE1902	50.0%	30	110	-	OTM	72.6%	0.00	8	170%
CVRE1903	25.0%	50	11,500	-	OTM	89.9%	0.00	35	92%
CVRE2001	16.7%	140	743,510	0.08	OTM	97.6%	0.01	126	71%
CVRE2002	11.1%	100	62,460	0.01	OTM	71.4%	0.00	61	80%
CVRE2003	4.8%	440	4,570	-	OTM	105.7%	0.05	188	67%

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。

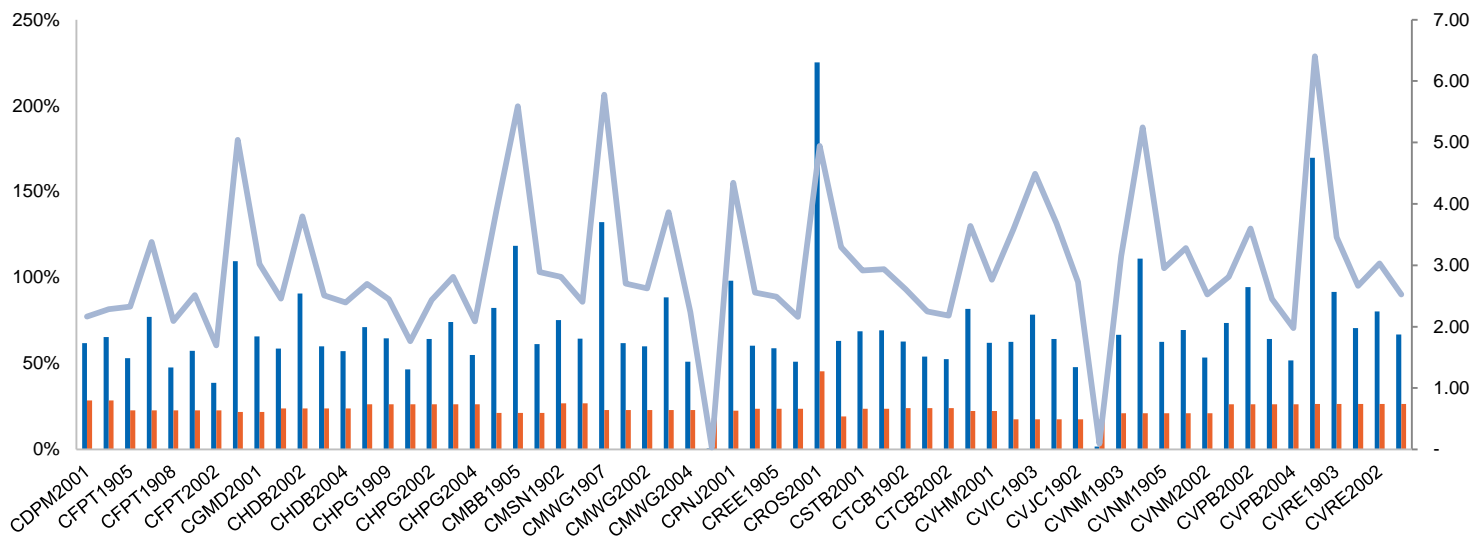
標的股票的技術建議綜合表

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	12.05	11.60	上漲	下跌	13.08	9%	10.76	0.80
FPT		46.00	下跌	下跌			48.06	
HPG		17.80	下跌	下跌			18.74	
MBB		15.65	下跌	下跌			16.27	
MSN		49.10	下跌	下跌			52.20	
MWG		73.00	下跌	下跌			78.12	
NVL		52.10	下跌	下跌			52.71	
PNJ		54.90	下跌	下跌			57.12	
REE		29.20	下跌	下跌			30.50	
STB		9.11	下跌	下跌			10.07	
VHM		59.10	下跌	下跌			64.15	
VIC		76.50	下跌	下跌			82.77	
VNM		92.00	下跌	下跌			93.55	
VJC		97.10	下跌	下跌			105.76	
VRE		18.90	下跌	下跌			20.43	

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
CHDB2004	SSI	3 月	1.00000 : 1	3,200	3,000,000	28,500	12/05/2020
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
CHPG2004	SSI	4 月	1.00000 : 1	2,800	5,000,000	23,500	11/06/2020
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



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CMSN1902	KISVN	4 月	5.00000 : 1	3,000	1,500,000	77,889	13/05/2020
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
CMWG2004	SSI	4 月	1.00000 : 1	13,600	1,000,000	105,000	11/06/2020
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
CTCB2002	SSI	3 月	1.00000 : 1	2,500	3,000,000	22,000	12/05/2020
CVHM1902	SSI	5 月	1.00000 : 1	18,600	3,000,000	85,000	20/04/2020
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
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
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
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
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
CVPB2004	SSI	3 月	1.00000 : 1	4,100	3,000,000	24,000	12/05/2020
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
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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