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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
CCTD2001	-2.6%	1,480	3,150	-	OTM	52.6%	3.40	128	114%
CDPM2001	-63.8%	290	66,250	0.02	OTM	4.6%			
CDPM2002	-6.8%	2,210	64,940	0.15	OTM	20.6%	3.35	128	59%
CFPT2001	20.0%	180	107,040	0.01	OTM	4.8%	1.33	1	140%
CFPT2002	-16.3%	1,130	14,750	0.02	OTM	11.0%	6.11	23	56%
CFPT2003	-0.2%	9,490	24,280	0.23	ITM	9.6%	4.26	101	51%
CFPT2004	-2.5%	6,710	33,470	0.22	ITM	4.4%	6.57	36	52%
CFPT2005	-1.5%	5,770	9,790	0.06	ITM	0.9%	9.20	8	55%
CFPT2006	0.6%	1,620	7,920	0.01	ITM	10.7%	4.49	94	50%
CHDB2001	-50.0%	10	646,320	0.01	OTM	8.5%			
CHDB2003	-3.1%	1,560	4,090	0.01	OTM	31.3%	2.47	128	63%
CHPG2001	-3.0%	1,280	1,750	-	ITM	1.2%	9.90	7	67%
CHPG2002	-5.0%	1,520	81,250	0.12	OTM	25.9%	3.08	128	57%
CHPG2005	-3.4%	7,010	80,400	0.56	ITM	-0.9%	3.67	74	0%
CHPG2006	0.7%	2,900	13,340	0.04	ITM	6.0%	4.06	63	65%
CHPG2007	-2.1%	3,750	81,700	0.30	ITM	1.9%	6.61	19	58%
CHPG2008	-1.6%	3,120	27,500	0.09	OTM	18.6%	3.90	116	52%
CHPG2009	-0.7%	2,750	13,090	0.04	ITM	6.7%	4.00	94	52%
CMBB2001	0.0%	10	681,560	0.01	OTM	21.5%	0.00	1	192%
CMBB2002	-9.3%	980	53,600	0.05	OTM	9.7%	7.08	36	48%
CMBB2003	-5.4%	1,940	92,110	0.18	OTM	15.3%	4.38	101	49%
CMBB2004	-4.0%	970	91,040	0.08	ITM	3.9%	11.61	8	64%
CMBB2005	-10.9%	980	2,580	-	OTM	21.3%	4.52	91	45%
CMBB2006	-1.4%	1,380	74,250	0.10	ITM	11.3%	4.25	94	54%
CMSN2001	2.1%	1,430	99,780	0.14	OTM	26.9%	2.72	128	60%
CMSN2002	0.0%	1,340	30	-	OTM	18.9%	3.46	63	64%
CMSN2003	-7.9%	350	79,160	0.03	OTM	23.0%	0.83	19	63%
CMSN2004	-2.0%	1,450	86,180	0.13	ITM	8.3%	5.40	54	55%
CMSN2005	2.9%	1,400	10	-	OTM	16.5%	3.96	94	55%
CMWG2001	0.0%	10	160,330	-	OTM	43.3%	0.00	1	322%
CMWG2002	-16.7%	50	147,920	0.01	OTM	31.9%	0.10	15	75%
CMWG2005	-0.2%	4,920	13,700	0.07	OTM	21.5%	3.12	74	70%
CMWG2006	19.4%	800	13,040	0.01	OTM	36.0%	2.59	91	56%
CMWG2007	-2.7%	10,920	13,990	0.16	OTM	16.8%	3.98	116	52%
CMWG2008	0.0%	1,110	2,120	-	OTM	14.7%	4.14	94	55%
CNVL2001	7.9%	1,510	26,640	0.04	OTM	26.0%	1.88	128	54%
CPNJ2002	-10.5%	2,130	7,860	0.02	OTM	25.7%	2.73	74	62%
CPNJ2003	-24.6%	520	2,310	-	OTM	33.1%	2.65	91	52%
CPNJ2004	-2.2%	450	199,300	0.09	OTM	18.8%	4.15	42	54%
CPNJ2005	-1.3%	750	5,880	-	OTM	15.8%	4.00	94	56%
CREE2002	-1.2%	820	64,200	0.05	OTM	7.1%	8.05	8	61%
CREE2003	1.2%	850	100,090	0.08	ITM	11.7%	4.51	94	50%
CROS2002	13.4%	1,100	53,700	0.05	OTM	164.3%	0.08	128	209%
CSBT2001	-12.2%	790	87,380	0.06	OTM	48.0%	1.51	128	57%
CSTB2001	-5.1%	750	447,380	0.31	ITM	1.3%			
CSTB2002	-9.9%	2,190	207,590	0.46	OTM	21.4%	2.89	128	68%
CSTB2003	-12.0%	1,840	327,920	0.62	ITM	11.6%	4.18	63	68%
CSTB2004	-10.5%	2,120	31,770	0.07	ITM	13.1%	3.69	116	56%
CTCB2001	-50.0%	10	154,770	-	OTM	13.4%	0.00	1	131%
CTCB2003	0.0%	1,040	3,780	-	OTM	28.3%	3.72	91	50%
CTCB2004	-1.0%	1,980	26,560	0.05					
CTCB2005	-3.3%	2,340	19,500	0.05	OTM	19.9%	3.81	116	53%



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CTCB2006	-2.9%	2,010	1,000	-	ITM	8.5%	3.97	94	55%
CVHM2001	5.7%	1,480	53,300	0.08	OTM	34.2%	2.31	128	60%
CVHM2002	6.6%	10,930	13,100	0.14	OTM	15.7%	3.89	116	53%
CVHM2003	6.8%	1,410	190,620	0.27	ITM	10.7%	3.95	94	58%
CVIC2001	-5.6%	1,170	25,980	0.03	OTM	44.0%	1.21	128	58%
CVIC2002	-27.3%	320	166,500	0.05	OTM	20.2%	0.85	19	64%
CVJC2001	4.6%	680	12,190	0.01	OTM	63.9%	0.15	128	70%
CVJC2002	0.0%	1,200	72,000	0.09	OTM	16.6%	3.96	94	52%
CVNM2001	-66.7%	100	16,990	-	OTM	4.7%	0.38	1	107%
CVNM2002	-5.7%	1,480	18,180	0.03	OTM	28.5%	3.04	128	46%
CVNM2003	-3.8%	2,560	235,480	0.60	ITM	3.5%	4.38	54	57%
CVNM2004	-2.7%	16,320	14,460	0.24	OTM	16.2%	3.81	116	53%
CVPB2001	10.0%	1,100	43,180	0.04	ITM	-0.7%	10.16	1	0%
CVPB2003	-3.9%	1,480	23,160	0.03	ITM	5.1%	8.95	23	47%
CVPB2005	-2.6%	1,900	111,390	0.21	ITM	4.3%	4.99	42	59%
CVPB2006	2.7%	2,650	40,500	0.11	OTM	19.2%	3.99	116	53%
CVPB2007	0.0%	1,470	30	-	OTM	13.8%	4.30	94	53%
CVRE2001	5.6%	190	498,510	0.09	OTM	36.5%	2.39	66	56%
CVRE2002	-66.7%	10	500,380	0.01	OTM	16.5%	0.00	1	164%
CVRE2003	9.8%	1,120	881,910	1.00	OTM	46.3%	1.67	128	65%
CVRE2004	1.0%	1,010	118,890	0.12	OTM	12.8%	5.52	19	64%
CVRE2005	11.9%	3,860	24,510	0.10	OTM	15.9%	3.94	116	52%
CVRE2006	12.7%	1,600	35,600	0.06	ITM	6.9%	3.66	94	57%

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。

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		14.00	下跌	上漲			15.18	
FPT		46.35	下跌	上漲			48.22	-
HPG		26.25	下跌	上漲			27.59	-
MBB		17.30	下跌	上漲			18.38	-
MSN		57.50	下跌	上漲			61.03	-
MWG		83.80	下跌	上漲			89.14	-
NVL	53.00	57.10	上漲	下跌	59.59	12%	53.12	(52.79)
PNJ		58.30	下跌	上漲			62.08	-
REE		30.65	下跌	上漲			31.58	-
STB	8.93	11.60	上漲	上漲	10.08	13%	11.12	(0.52)
VHM		76.00	下跌	上漲			77.55	-
VIC		91.90	下跌	上漲			94.78	-
VNM		115.60	下跌	上漲			123.57	-
VJC		109.80	下跌	上漲			113.73	-
VRE		27.50	上漲	上漲			27.50	-

源自: YSVN

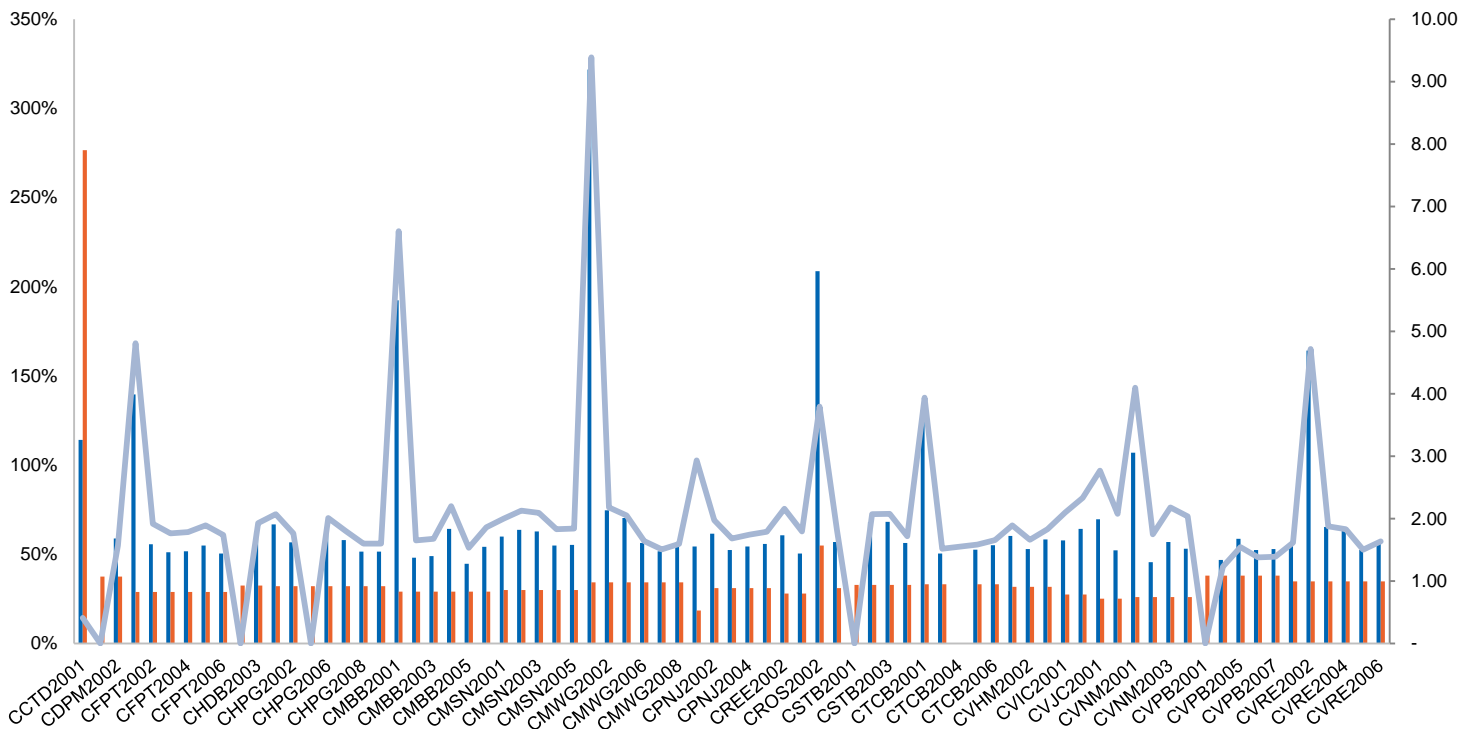


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認股權證的隱含波動 VS 標的股票過去期間的波動



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
CCTD2001	KISVN	8月	10.00000 : 1	1,540	1,000,000	80,888	14/12/2020
CDPM2001	KISVN	6月	1.93340 : 1	1,000	2,000,000	14,082	17/06/2020
CDPM2002	KISVN	11月	0.96670 : 1	1,700	2,000,000	14,744	14/12/2020
CFPT2001	HCM	6月	4.26800 : 1	1,600	5,000,000	47,802	18/06/2020
CFPT2002	VCI	6月	1.70720 : 1	3,300	1,000,000	49,509	20/07/2020
CFPT2003	SSI	7月	0.85360 : 1	7,300	2,000,000	42,680	05/11/2020
CFPT2004	SSI	4月	0.85360 : 1	5,100	2,000,000	42,680	06/08/2020
CFPT2005	VND	3月	0.85360 : 1	2,900	1,000,000	41,826	29/06/2020
CFPT2006	HCM	6月	4.26790 : 1	1,500	5,000,000	44,386	27/10/2020
CHDB2001	KISVN	6月	2.00000 : 1	2,000	5,000,000	29,099	17/06/2020
CHDB2003	KISVN	11月	2.00000 : 1	2,700	2,000,000	32,123	14/12/2020
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
CHPG2005	VND	6月	1.00000 : 1	2,100	2,000,000	19,000	29/09/2020
CHPG2006	KISVN	5月	2.00000 : 1	1,500	4,000,000	22,020	14/09/2020
CHPG2007	KISVN	3月	1.00000 : 1	1,660	2,500,000	22,999	14/07/2020
CHPG2008	SSI	6月	1.00000 : 1	4,100	5,000,000	28,000	26/11/2020



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CHPG2009	HCM	6 月	2.00000 : 1	1,600	5,000,000	22,500	27/10/2020
CMBB2001	HCM	6 月	2.00000 : 1	1,600	5,000,000	21,000	18/06/2020
CMBB2002	SSI	4 月	1.00000 : 1	1,300	3,000,000	18,000	06/08/2020
CMBB2003	SSI	7 月	1.00000 : 1	2,000	3,000,000	18,000	05/11/2020
CMBB2004	VND	3 月	1.00000 : 1	1,100	2,000,000	17,000	29/06/2020
CMBB2005	VCI	6 月	1.00000 : 1	2,000	1,500,000	20,000	22/10/2020
CMBB2006	HCM	6 月	2.00000 : 1	1,100	5,000,000	16,500	27/10/2020
CMSN2001	KISVN	11 月	5.00000 : 1	2,300	2,000,000	65,789	14/12/2020
CMSN2002	KISVN	5 月	4.00000 : 1	2,000	4,000,000	62,999	14/09/2020
CMSN2003	KISVN	3 月	2.00000 : 1	1,900	2,000,000	69,999	14/07/2020
CMSN2004	MBS	4 月	5.00000 : 1	1,980	1,500,000	55,000	01/09/2020
CMSN2005	HCM	6 月	5.00000 : 1	2,100	5,000,000	60,000	27/10/2020
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
CMWG2005	VND	6 月	2.00000 : 1	2,500	1,000,000	92,000	29/09/2020
CMWG2006	VCI	6 月	5.00000 : 1	2,000	1,500,000	110,000	22/10/2020
CMWG2007	SSI	6 月	1.00000 : 1	12,900	2,000,000	87,000	26/11/2020
CMWG2008	HCM	6 月	10.00000 : 1	1,300	5,000,000	85,000	27/10/2020
CNVL2001	KISVN	11 月	4.00000 : 1	2,300	2,000,000	65,888	14/12/2020
CPNJ2002	VND	6 月	2.00000 : 1	2,400	1,000,000	69,000	29/09/2020
CPNJ2003	VCI	6 月	5.00000 : 1	2,000	1,500,000	75,000	22/10/2020
CPNJ2004	MBS	3.5 月	5.00000 : 1	1,000	2,500,000	67,000	14/08/2020
CPNJ2005	HCM	6 月	10.00000 : 1	1,000	5,000,000	60,000	27/10/2020
CREE2002	VND	3 月	1.00000 : 1	1,800	1,500,000	32,000	29/06/2020
CREE2003	HCM	6 月	5.00000 : 1	1,000	5,000,000	30,000	27/10/2020
CROS2002	KISVN	8 月	1.00000 : 1	1,000	2,000,000	7,227	14/12/2020
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
CSTB2003	KISVN	5 月	1.00000 : 1	1,360	3,000,000	11,111	14/09/2020
CSTB2004	SSI	6 月	1.00000 : 1	1,400	5,000,000	11,000	26/11/2020
CTCB2001	HCM	6 月	2.00000 : 1	1,700	5,000,000	23,000	18/06/2020
CTCB2003	VCI	6 月	1.00000 : 1	2,000	1,500,000	25,000	22/10/2020
CTCB2005	SSI	6 月	1.00000 : 1	3,000	3,000,000	22,000	26/11/2020
CTCB2006	HCM	6 月	2.00000 : 1	1,200	5,000,000	18,000	27/10/2020
CVHM2001	KISVN	11 月	5.00000 : 1	3,100	2,000,000	94,567	14/12/2020
CVHM2002	SSI	6 月	1.00000 : 1	11,500	1,500,000	77,000	26/11/2020
CVHM2003	HCM	6 月	10.00000 : 1	1,000	5,000,000	70,000	27/10/2020
CVIC2001	KISVN	11 月	5.00000 : 1	3,800	2,000,000	126,468	14/12/2020
CVIC2002	KISVN	3 月	5.00000 : 1	1,350	2,000,000	108,888	14/07/2020
CVJC2001	KISVN	11 月	10.00000 : 1	2,400	2,000,000	173,137	14/12/2020
CVJC2002	HCM	6 月	10.00000 : 1	1,900	5,000,000	116,000	27/10/2020
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
CVNM2003	MBS	4 月	10.00000 : 1	1,450	3,000,000	94,000	01/09/2020
CVNM2004	SSI	6 月	1.00000 : 1	17,500	2,000,000	118,000	26/11/2020
CVPB2001	HCM	6 月	2.00000 : 1	1,500	5,000,000	20,000	18/06/2020
CVPB2003	VCI	6 月	1.00000 : 1	5,000	1,500,000	22,000	20/07/2020
CVPB2005	MBS	3.5 月	2.00000 : 1	1,510	2,000,000	19,500	14/08/2020
CVPB2006	SSI	6 月	1.00000 : 1	3,400	5,000,000	24,000	26/11/2020



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CVPB2007	HCM	6 月	2.00000 : 1	1,700	5,000,000	22,500	27/10/2020
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
CVRE2004	KISVN	3 月	1.00000 : 1	1,940	1,000,000	29,999	14/07/2020
CVRE2005	SSI	6 月	1.00000 : 1	4,000	1,500,000	28,000	26/11/2020
CVRE2006	HCM	6 月	4.00000 : 1	1,100	5,000,000	23,000	27/10/2020

源自：Fiinpro, YSVN



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Appendix A: Important Disclosures

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Ratings Definitions

BUY: We have a positive outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

Under Review: We actively follow the company, although our estimates, rating and target price are under review.

Restricted: The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

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