



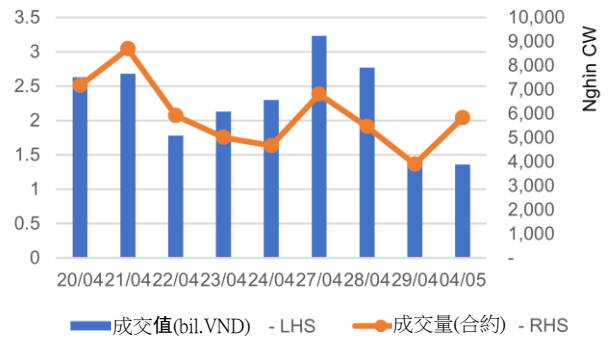
# 認股權證日報

## 2020/05/05 認股權證日報

### 市場出現分歧

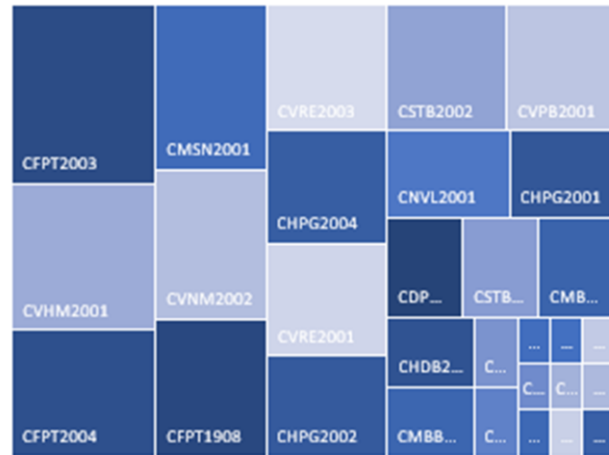
市場上的權證的差異很大，流動性仍然很低。FPT 的權證得益於股票的上漲，但是該權證的流動性並不是很好。總體而言，市場仍然很沉靜，並不是真正好的投資機會。

### 成交值和成交量

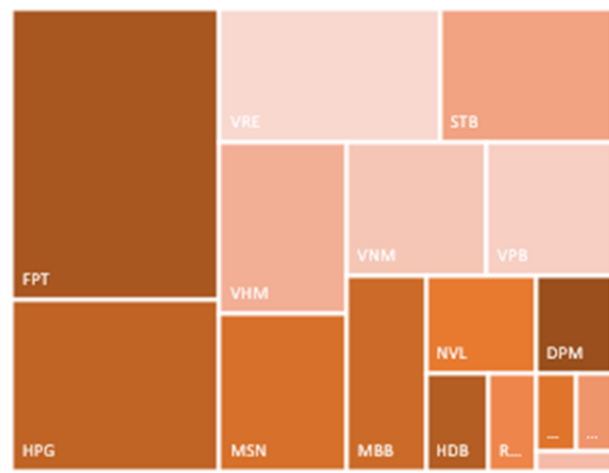


### 根據認股權證代碼分配成交值

#### Phân bổ GTGD theo mã chứng quyền



### 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	-0.8%	1,280	1,360	-	OTM	27.8%	1.20	31	163%
CDPM2002	-5.1%	2,220	23,080	0.05	OTM	30.4%	2.24	159	66%
CFPT1908	11.1%	700	149,450	0.10	OTM	10.2%	6.16	29	47%
CFPT2001	13.3%	340	1,010	-	OTM	13.4%	4.13	32	49%
CFPT2002	7.1%	600	3,390	-	OTM	16.3%	5.74	54	36%
CFPT2003	0.0%	8,400	19,760	0.17	ITM	14.7%	3.85	132	52%
CFPT2004	3.4%	6,030	20,700	0.12	ITM	10.1%	5.29	67	52%
CGMD2001	0.0%	30	57,450	-	OTM	39.6%	0.00	32	61%
CHDB2001	0.0%	100	41,360	-	OTM	35.3%	0.03	31	61%
CHDB2003	-8.5%	860	42,680	0.04	OTM	56.3%	0.40	159	64%
CHDB2004	-50.0%	10	339,010	-	OTM	31.7%	0.00	5	85%
CHPG1909	0.0%	50	36,460	-	OTM	15.8%	0.03	6	71%
CHPG2001	11.1%	500	127,220	0.06	OTM	16.8%	3.24	38	58%
CHPG2002	-2.2%	910	88,510	0.08	OTM	48.7%	0.97	159	61%
CHPG2004	20.4%	650	144,500	0.09	OTM	12.9%	5.13	27	50%
CMBB2001	-12.5%	70	155,770	0.01	OTM	33.8%	0.01	32	58%
CMBB2002	-8.9%	920	55,610	0.05	OTM	19.7%	2.54	67	51%
CMBB2003	-7.9%	1,640	23,200	0.04	OTM	24.3%	2.57	132	51%
CMSN1902	50.0%	30	276,620	0.01	OTM	38.4%	0.00	6	118%
CMSN2001	-5.6%	1,670	73,090	0.12	OTM	31.5%	2.12	159	63%
CMWG2001	-25.0%	30	131,030	0.01	OTM	51.7%	0.00	32	65%
CMWG2002	10.0%	110	10,820	-	OTM	40.1%	0.04	46	60%
CMWG2004	-2.8%	350	24,960	0.01	OTM	32.8%	0.02	27	54%
CNVL2001	-6.0%	1,260	53,180	0.07	OTM	34.3%	1.08	159	53%
CREE1905	0.0%	310	53,890	0.02	OTM	12.9%	4.72	29	47%
CREE2001	0.0%	170	80,310	0.01	OTM	17.1%	2.38	32	52%
CROS2001	100.0%	20	127,530	-	OTM	639.5%	0.00	31	294%
CSBT2001	-3.6%	810	21,620	0.02	OTM	54.9%	0.15	159	56%
CSTB2001	-3.7%	260	209,190	0.05	OTM	25.5%	0.28	31	69%
CSTB2002	-5.1%	1,120	87,210	0.10	OTM	45.0%	0.82	159	69%
CTCB1902	-7.1%	260	27,230	-	OTM	22.2%	0.25	21	63%
CTCB2001	-20.0%	80	27,640	-	OTM	33.1%	0.07	32	58%
CTCB2002	0.0%	20	201,500	-	OTM	26.6%	0.00	5	85%
CVHM2001	-12.3%	1,070	131,750	0.14	OTM	57.1%	0.27	159	66%
CVIC1903	-50.0%	10	92,700	-	OTM	32.8%	0.00	6	92%
CVIC2001	-6.0%	1,890	10	-	OTM	46.6%	0.23	159	64%
CVJC2001	-12.5%	700	17,990	0.01	OTM	61.6%	0.03	159	61%
CVNM2001	-8.3%	110	53,020	0.01	OTM	20.5%	1.00	32	44%
CVNM2002	8.0%	1,220	91,860	0.11	OTM	46.5%	0.61	159	52%
CVPB2001	-3.1%	940	97,540	0.09	ITM	7.5%	6.70	32	59%
CVPB2003	0.0%	1,400	10,030	0.01	OTM	15.0%	4.46	54	53%
CVPB2004	20.0%	60	213,370	0.01	OTM	18.2%	0.00	5	76%
CVRE1903	25.0%	50	2,150	-	OTM	52.4%	0.00	6	158%
CVRE2001	-5.6%	170	557,400	0.09	OTM	59.1%	0.17	97	62%
CVRE2002	-20.0%	40	25,210	-	OTM	36.6%	0.09	32	58%
CVRE2003	0.0%	840	113,350	0.10	OTM	68.5%	0.28	159	68%

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。

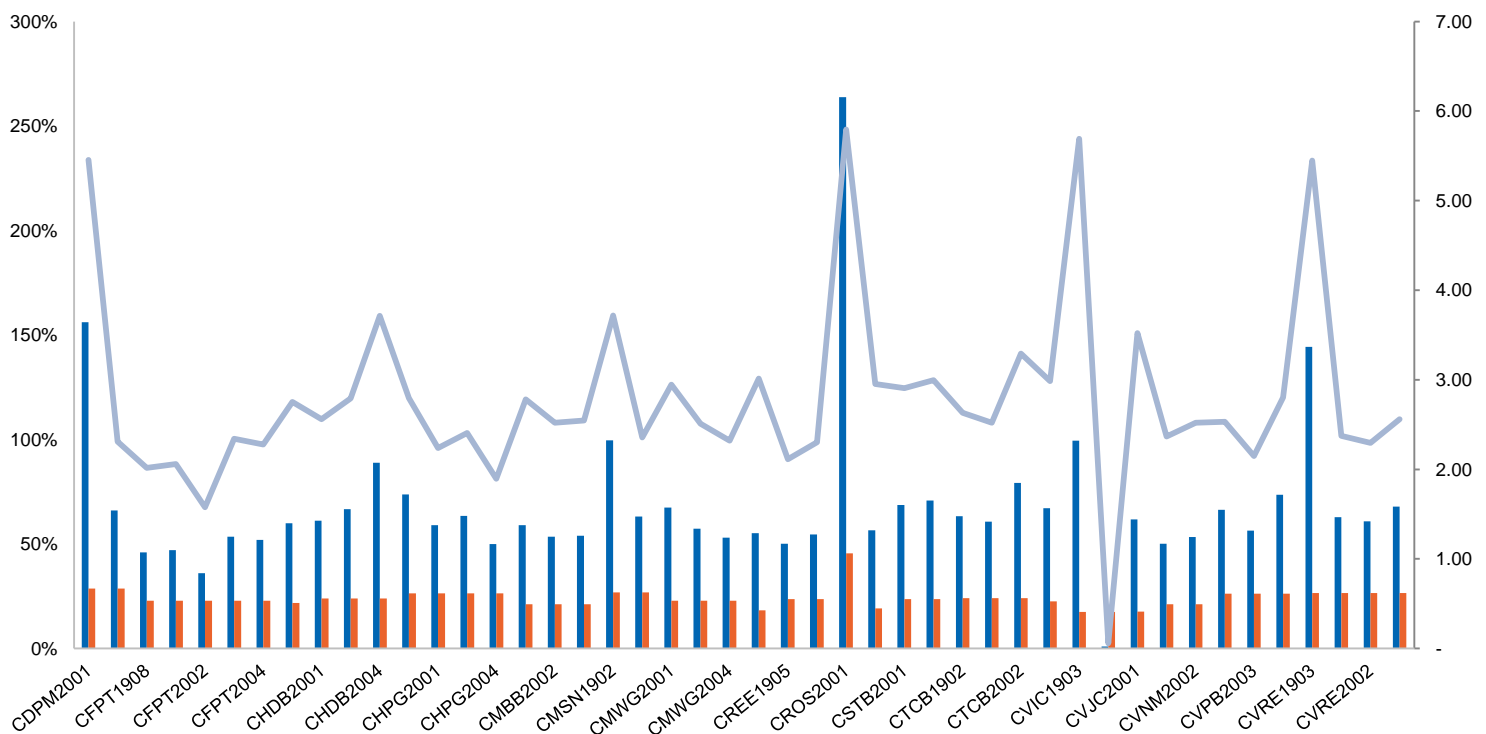
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標的股票的技术建議綜合表

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		13.40	下跌	上漲			15.20	
FPT	44.60	50.90	上漲	上漲	49.79	12%	48.07	(1.50)
HPG	18.85	21.40	上漲	上漲	21.29	13%	20.48	(1.50)
MBB	15.75	15.80	上漲	上漲	17.70	12%	15.59	11.80
MSN	52.30	56.40	下跌	上漲	60.10	15%	56.49	(1.86)
MWG	69.90	79.30	上漲	上漲	80.19	15%	76.06	(1.67)
NVL	53.00	52.80	上漲	下跌	59.59	12%	51.26	3.78
PNJ	55.50	56.00	上漲	上漲	61.01	10%	55.17	16.74
REE	30.20	30.00	上漲	下跌	34.55	14%	29.15	4.16
STB	8.93	8.97	上漲	上漲	10.08	13%	8.94	(100.09)
VHM	66.00	63.60	上漲	上漲	71.37	8%	62.85	1.70
VIC	86.80	92.70	上漲	上漲	99.04	14%	87.63	(14.66)
VNM		100.50	下跌	上漲			103.48	
VJC	109.10	111.50	上漲	上漲	121.09	11%	109.00	118.13
VRE		23.55	下跌	上漲			25.53	

源自: YSVN

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。

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(\*) 投資者可使用“隱含波動”來比較同一標的股票認股權證。隱含波動率越大，對標的股票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
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
CFPT2003	SSI	7 月	1.00000 : 1	7,300	2,000,000	50,000	05/11/2020
CFPT2004	SSI	4 月	1.00000 : 1	5,100	2,000,000	50,000	06/08/2020
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
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
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
CHPG2004	SSI	4 月	1.00000 : 1	2,800	5,000,000	23,500	11/06/2020
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
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
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
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
CREE1905	MBS	6 月	2.85930 : 1	2,150	2,000,000	32,977	15/06/2020
CREE2001	HCM	6 月	4.76550 : 1	1,100	5,000,000	34,312	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
CVHM2001	KISVN	11 月	5.00000 : 1	3,100	2,000,000	94,567	14/12/2020
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
CVJC2001	KISVN	11 月	10.00000 : 1	2,400	2,000,000	173,137	14/12/2020
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
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
CVRE1903	KISVN	6.5 月	2.00000 : 1	2,700	1,000,000	35,789	13/05/2020



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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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