

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
CCTD2001	0.0%	2,180	20	-	OTM	54.9%	2.55	155	129%
CDPM2001	-18.7%	1,000	45,770	0.05	OTM	19.6%	2.25	27	129%
CDPM2002	-2.1%	2,290	58,860	0.14	OTM	26.7%	2.56	155	63%
CFPT1908	-13.0%	870	338,540	0.31	OTM	4.8%	11.19	25	37%
CFPT2001	-5.4%	530	168,990	0.09	ATM	8.6%	7.13	28	49%
CFPT2002	3.9%	800	6,910	0.01	OTM	10.4%	9.61	50	31%
CFPT2003	0.4%	10,320	23,080	0.23	OTM	11.7%	3.99	128	52%
CFPT2004	-7.9%	7,770	26,630	0.20	ITM	7.0%	5.58	63	51%
CFPT2005	0.6%	7,020	63,310	0.44	ITM	3.7%	6.93	35	50%
CGMD2001	-25.0%	30	221,290	0.01	ITM	32.2%	0.01	28	56%
CHDB2001	-7.1%	130	94,520	0.01	OTM	30.2%	0.05	27	63%
CHDB2003	8.0%	950	110,180	0.10	OTM	50.9%	0.57	155	63%
CHDB2004	0.0%	10	693,900	0.01	OTM	26.4%	0.00	1	196%
CHPG1909	25.0%	50	239,300	0.01	OTM	3.5%	15.59	2	49%
CHPG2001	12.2%	1,010	367,150	0.35	OTM	8.6%	6.36	34	58%
CHPG2002	3.4%	1,220	76,600	0.09	OTM	35.4%	1.92	155	57%
CHPG2004	8.3%	1,570	273,480	0.41	OTM	4.7%	9.66	23	46%
CHPG2007	0.0%	3,220	8,000	0.03	ITM	9.5%	5.15	46	67%
CMBB2001	11.1%	100	605,950	0.06	ITM	26.2%	0.07	28	57%
CMBB2002	7.8%	1,250	64,740	0.08	OTM	14.6%	4.15	63	51%
CMBB2003	0.5%	1,930	29,100	0.06	OTM	18.6%	3.57	128	48%
CMSN1902	0.0%	10	565,900	0.01	OTM	23.5%	0.00	2	137%
CMSN2001	10.8%	2,260	83,060	0.17	OTM	22.2%	2.89	155	60%
CMSN2002	0.0%	2,650	19,490	0.05	OTM	16.6%	3.44	90	69%
CMWG2001	20.0%	60	233,580	0.01	ITM	41.9%	0.00	28	69%
CMWG2002	-16.7%	150	12,230	-	OTM	31.2%	0.20	42	57%
CMWG2004	-1.9%	510	63,790	0.04	OTM	24.1%	0.18	23	51%
CNVL2001	-1.4%	1,360	27,730	0.04	OTM	32.1%	1.28	155	53%
CREE1905	0.0%	340	59,820	0.02	OTM	10.6%	6.03	25	47%
CREE2001	-4.5%	210	63,110	0.01	OTM	15.0%	2.72	28	56%
CROS2001	0.0%	30	637,820	0.01	OTM	661.8%	0.00	27	344%
CROS2002	0.0%	680	44,050	0.03	OTM	126.6%	0.18	155	131%
CSBT2001	0.0%	830	46,410	0.04	OTM	48.3%	0.29	155	52%
CSTB2001	6.5%	330	280,790	0.09	OTM	16.9%	1.67	27	62%
CSTB2002	4.8%	1,300	65,110	0.08	OTM	36.1%	1.43	155	65%
CSTB2003	0.0%	1,100	28,010	0.03	OTM	26.0%	1.88	90	69%
CTCB1902	89.2%	700	123,340	0.07	OTM	7.4%	8.30	17	50%
CTCB2001	92.3%	250	504,940	0.10	OTM	16.3%	2.37	28	53%
CTCB2002	-50.0%	10	328,120	-	OTM	9.0%	0.00	1	85%
CVHM2001	12.2%	1,380	219,390	0.28	OTM	38.1%	1.23	155	57%
CVIC1903	0.0%	10	440,680	-	OTM	26.3%	0.00	2	155%
CVIC2001	-9.4%	1,920	22,270	0.04	OTM	39.6%	0.51	155	59%
CVIC2002	0.0%	1,320	11,010	0.01	OTM	18.4%	1.30	46	65%
CVJC2001	-9.2%	890	27,310	0.03	OTM	53.5%	0.08	155	62%
CVNM2001	37.5%	330	225,520	0.06	OTM	13.6%	2.84	28	51%
CVNM2002	15.4%	1,500	8,270	0.01	OTM	37.0%	1.29	155	49%
CVPB2001	39.3%	2,020	858,940	1.62	OTM	-0.2%	5.90	28	0%
CVPB2003	24.4%	1,990	283,720	0.55	ITM	-0.5%	9.99	50	0%
CVPB2004	100.0%	160	572,590	0.06	ITM	0.2%	94.21	1	20%
CVRE1903	-50.0%	10	713,730	0.01	ITM	40.7%	0.00	2	206%
CVRE2001	0.0%	170	575,980	0.09	OTM	47.2%	0.59	93	54%
CVRE2002	0.0%	60	175,660	0.01	OTM	26.7%	0.53	28	54%



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CVRE2003	-3.4%	860	64,330	0.06	OTM	56.1%	0.64	155	61%
CVRE2004	0.0%	1,300	5,000	0.01	OTM	23.0%	1.74	46	65%

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。

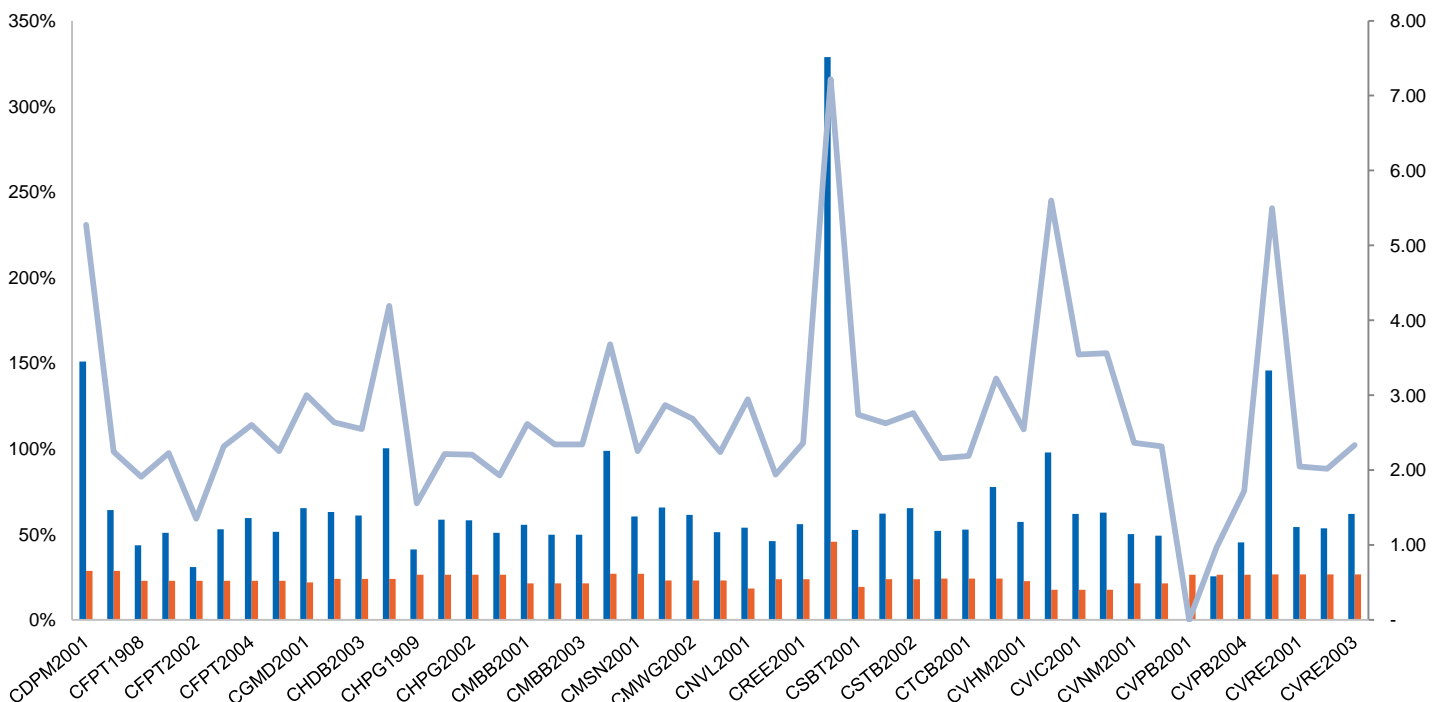
為了限制風險，投資者應選擇具有現金狀態 (ITM)，Premium 或隱含波動率偏低的認股權證。此外，投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易，以限制風險。

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 hạn	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		13.85	下跌	上漲			14.93	-
FPT	44.60	54.00	上漲	上漲	49.79	12%	51.48	(0.75)
HPG	18.85	23.95	上漲	上漲	21.29	13%	22.07	(0.76)
MBB	15.75	16.80	上漲	上漲	17.70	12%	15.69	32.12
MSN	61.00	63.10	上漲	上漲	69.85	15%	56.41	1.93
MWG	69.90	85.00	上漲	上漲	80.19	15%	78.31	(1.22)
NVL	53.00	54.00	上漲	下跌	59.59	12%	50.38	2.52
PNJ	55.50	59.70	上漲	上漲	61.01	10%	55.17	16.74
REE	30.20	30.70	上漲	下跌	34.55	14%	29.41	5.52
STB	8.93	9.69	上漲	上漲	10.08	13%	8.94	(78.84)
VHM	66.00	73.50	上漲	上漲	71.37	8%	64.38	3.32
VIC	86.80	97.50	上漲	上漲	99.04	14%	92.11	(2.30)
VNM	105.00	108.50	上漲	上漲	116.26	11%	100.19	2.34
VJC	109.10	118.60	上漲	上漲	121.09	11%	112.20	(3.86)
VRE		25.45	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



(*) 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	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
CFPT2005	VND	3月	1.00000 : 1	2,900	1,000,000	49,000	29/06/2020
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
CHPG2007	KISVN	3月	1.00000 : 1	1,660	2,500,000	22,999	14/07/2020
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
CMSN2002	KISVN	5月	4.00000 : 1	2,000	4,000,000	62,999	14/09/2020
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
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
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



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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
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
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
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

源自 : Fiiipro, YSVN



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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.

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

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