





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	-7.0%	2,110	10,850	0.02	OTM	52.2%	2.66	151	124%
CDPM2001	-1.7%	1,180	5,020	-	OTM	24.0%	1.83	23	165%
CDPM2002	-36.2%	1,550	59,490	0.12	OTM	23.1%	3.91	151	48%
CFPT1908	0.0%	1,500	207,240	0.31	OTM	21.9%	1.03	21	119%
CFPT2001	-12.5%	700	118,710	0.09	OTM	24.0%	0.69	24	106%
CFPT2002	10.0%	1,100	25,190	0.03	OTM	25.4%	1.76	46	64%
CFPT2003	-3.4%	11,930	36,200	0.43	OTM	29.0%	2.04	124	94%
CFPT2004	-4.3%	9,460	25,290	0.24	OTM	23.9%	2.25	59	111%
CFPT2005	-7.7%	8,760	43,140	0.38	OTM	20.3%	2.54	31	136%
CGMD2001	-25.0%	30	135,710	0.01	OTM	29.2%	0.49	24	55%
CHDB2001	-21.4%	110	98,740	0.01	OTM	28.3%	0.90	23	61%
CHDB2003	-8.3%	880	126,150	0.11	OTM	48.3%	1.68	151	60%
CHPG2001	-14.3%	840	129,150	0.11	OTM	9.3%	6.52	30	58%
CHPG2002	-7.6%	1,100	87,170	0.10	OTM	37.0%	2.42	151	56%
CHPG2004	-15.4%	1,260	282,400	0.36	ATM	5.4%	9.96	19	48%
CHPG2006	-4.2%	2,260	1,020	-	ITM	12.9%	3.65	86	68%
CHPG2007	-5.0%	2,860	2,650	0.01	ITM	10.0%	5.06	42	67%
CMBB2001	-8.3%	110	348,400	0.04	OTM	25.2%	0.80	24	60%
CMBB2002	-11.7%	1,280	235,870	0.32	OTM	13.7%	5.16	59	51%
CMBB2003	-7.0%	2,120	44,990	0.10	OTM	18.7%	3.74	124	51%
CMSN2001	-1.3%	2,220	21,080	0.05	OTM	23.8%	2.78	151	63%
CMSN2002	-1.1%	2,670	7,750	0.02	OTM	18.6%	3.14	86	75%
CMSN2003	-8.7%	1,990	16,470	0.04	OTM	19.1%	3.06	42	67%
CMWG2001	-16.7%	50	735,040	0.04	OTM	46.8%	0.03	24	76%
CMWG2002	7.1%	150	51,010	0.01	OTM	35.8%	0.99	38	65%
CMWG2004	-20.0%	320	67,590	0.02	OTM	28.3%	1.37	19	55%
CNVL2001	0.0%	1,170	8,410	0.01	OTM	34.2%	1.06	151	53%
CREE1905	-10.3%	350	5,250	-	OTM	8.2%	9.62	21	43%
CREE2001	-26.9%	190	120,860	0.02	OTM	12.2%	6.05	24	50%
CROS2001	0.0%	30	192,290	-	OTM	675.2%	0.00	23	368%
CROS2002	-1.6%	630	196,500	0.12	OTM	129.1%	0.37	151	130%
CSBT2001	-1.3%	770	31,630	0.03	OTM	47.8%	2.02	151	51%
CSTB2001	-5.7%	330	312,520	0.11	OTM	15.6%	4.20	23	62%
CSTB2002	-9.8%	1,290	44,320	0.06	OTM	34.5%	2.27	151	64%
CSTB2003	-12.5%	1,120	136,900	0.16	OTM	24.8%	2.77	86	68%
CTCB1902	-3.3%	580	55,200	0.03	OTM	6.6%	11.93	13	47%
CTCB2001	5.3%	200	289,100	0.07	OTM	15.6%	6.23	24	50%
CVHM2001	2.6%	1,190	113,730	0.14	OTM	40.4%	2.21	151	56%
CVIC2001	3.4%	1,820	1,660	-	OTM	39.8%	1.65	151	58%
CVIC2002	8.8%	1,240	2,120	-	OTM	18.6%	2.86	42	66%
CVJC2001	0.0%	740	23,850	0.02	OTM	58.4%	0.41	151	62%
CVNM2001	-25.0%	360	237,870	0.09	OTM	11.6%	5.64	24	51%
CVNM2002	-12.0%	1,610	64,130	0.11	OTM	34.6%	2.30	151	49%
CVPB2001	-6.0%	1,880	182,320	0.34	ITM	-0.4%	6.00	24	0%
CVPB2003	4.1%	2,290	48,050	0.11	ITM	1.8%	7.68	46	24%
CVRE2001	0.0%	150	289,670	0.04	OTM	55.1%	1.18	89	59%
CVRE2002	40.0%	70	56,510	-	OTM	33.9%	0.44	24	71%
CVRE2003	-4.1%	700	280,230	0.20	OTM	63.5%	1.22	151	62%
CVRE2004	-5.4%	880	3,830	-	OTM	28.1%	2.12	42	66%

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)。



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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。

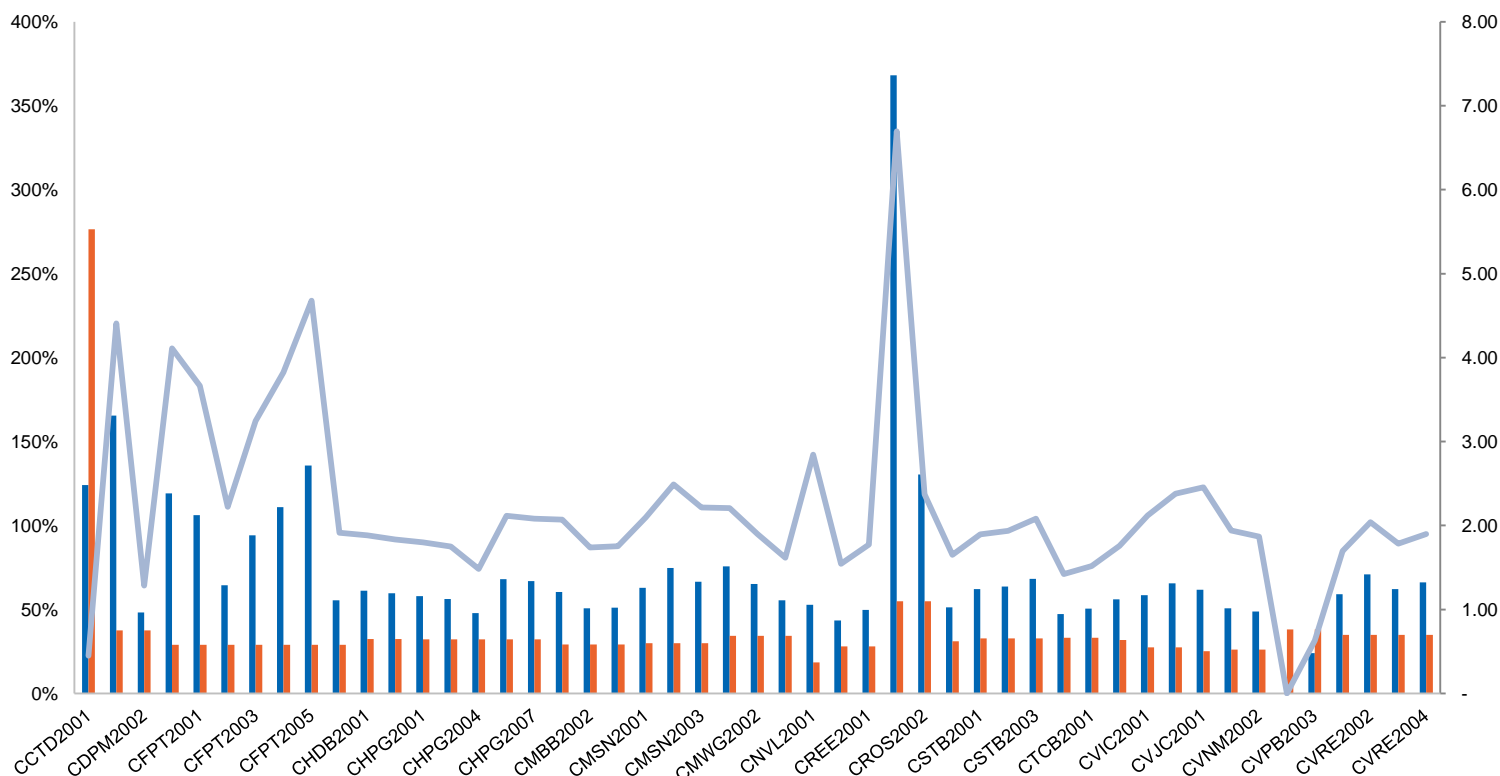
標的股票的技術建議綜合表

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		13.65	下跌	上漲			14.93	-
FPT	44.60	48.00	上漲	上漲	49.79	12%	46.23	(3.19)
HPG	18.85	23.50	上漲	上漲	21.29	13%	22.32	(0.70)
MBB	15.75	16.95	上漲	上漲	17.70	12%	16.29	(3.63)
MSN	61.00	62.10	上漲	上漲	69.85	15%	58.56	3.63
MWG	69.90	82.10	上漲	上漲	80.19	15%	78.79	(1.16)
NVL	53.00	52.60	上漲	下跌	59.59	12%	50.38	2.52
PNJ	55.50	62.00	上漲	上漲	61.01	10%	59.67	(1.32)
REE	30.20	31.40	上漲	下跌	34.55	14%	30.33	(32.95)
STB	8.93	9.80	上漲	上漲	10.08	13%	9.34	(2.80)
VHM	66.00	71.60	上漲	上漲	71.37	8%	67.41	(3.81)
VIC	86.80	97.00	上漲	上漲	99.04	14%	92.11	(2.30)
VNM	105.00	110.80	上漲	上漲	116.26	11%	106.72	(6.55)
VJC	109.10	114.00	上漲	上漲	121.09	11%	112.20	(3.86)
VRE		24.10	下跌	上漲			25.53	-

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	10.0000 : 1	1,540	1,000,000	80,888	14/12/2020
CDPM2001	KISVN	6月	2.0000 : 1	1,000	2,000,000	14,567	17/06/2020
CDPM2002	KISVN	11月	1.0000 : 1	1,700	2,000,000	15,252	14/12/2020
CFPT1908	MBS	6月	3.0000 : 1	3,150	2,400,000	54,000	15/06/2020
CFPT2001	HCM	6月	5.0000 : 1	1,600	5,000,000	56,000	18/06/2020
CFPT2002	VCI	6月	2.0000 : 1	3,300	1,000,000	58,000	20/07/2020
CFPT2003	SSI	7月	1.0000 : 1	7,300	2,000,000	50,000	05/11/2020
CFPT2004	SSI	4月	1.0000 : 1	5,100	2,000,000	50,000	06/08/2020
CFPT2005	VND	3月	1.0000 : 1	2,900	1,000,000	49,000	29/06/2020
CGMD2001	HCM	6月	4.0000 : 1	1,000	5,000,000	25,000	18/06/2020
CHDB2001	KISVN	6月	2.0000 : 1	2,000	5,000,000	29,099	17/06/2020
CHDB2003	KISVN	11月	2.0000 : 1	2,700	2,000,000	32,123	14/12/2020
CHPG2001	HCM	6月	2.0000 : 1	1,800	5,000,000	24,000	26/06/2020
CHPG2002	KISVN	11月	2.0000 : 1	1,700	3,000,000	29,999	14/12/2020
CHPG2004	SSI	4月	1.0000 : 1	2,800	5,000,000	23,500	11/06/2020
CHPG2006	KISVN	5月	2.0000 : 1	1,500	4,000,000	22,020	14/09/2020



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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
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
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
CVHM2001	KISVN	11 月	5.00000 : 1	3,100	2,000,000	94,567	14/12/2020
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
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：Fiinpro, YSVN



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