





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	-15.3%	1,880	57,260	0.11	OTM	48.1%	2.95	138	117%
CDPM2001	-1.1%	940	20	-	ITM	12.3%	4.33	10	161%
CDPM2002	4.4%	2,620	96,810	0.24	OTM	22.0%	2.99	138	64%
CFPT1908	9.3%	1,180	104,810	0.11	OTM	18.3%	0.37	8	157%
CFPT2001	7.8%	550	80,740	0.04	OTM	20.8%	0.18	11	134%
CFPT2002	5.5%	1,720	4,880	0.01	OTM	26.3%	0.81	33	93%
CFPT2003	3.1%	11,820	34,250	0.40	OTM	27.1%	2.16	111	96%
CFPT2004	2.1%	9,190	38,030	0.34	OTM	21.7%	2.45	46	119%
CFPT2005	5.4%	8,460	34,880	0.28	OTM	18.1%	2.86	18	166%
CGMD2001	0.0%	10	88,770	-	OTM	27.1%	0.02	11	64%
CHDB2001	142.1%	460	783,430	0.29	OTM	5.3%	12.25	10	52%
CHDB2003	31.3%	1,970	32,110	0.06	OTM	26.5%	2.83	138	60%
CHPG2001	-4.4%	1,720	70,670	0.12	ITM	1.8%	7.32	17	57%
CHPG2002	-1.7%	1,710	90,890	0.15	OTM	24.0%	3.24	138	55%
CHPG2004	-5.0%	3,430	102,870	0.36	ITM	-0.1%	7.84	6	0%
CHPG2005	-1.2%	8,220	57,580	0.47	ITM	1.0%	3.22	84	0%
CHPG2006	-0.3%	3,290	14,440	0.05	ITM	6.1%	3.73	73	65%
CHPG2007	-1.9%	4,710	10,820	0.05	ITM	2.8%	5.39	29	62%
CMBB2001	0.0%	70	194,230	0.01	OTM	17.1%	0.81	11	62%
CMBB2002	0.0%	1,600	84,000	0.13	ITM	8.6%	6.34	46	50%
CMBB2003	3.6%	2,600	49,650	0.12	ITM	14.1%	4.08	111	52%
CMBB2004	3.0%	1,700	86,270	0.14	ITM	3.6%	8.53	18	57%
CMBB2005	0.0%	1,330	1,090	-	OTM	18.2%	4.83	101	43%
CMSN2001	2.4%	2,120	28,450	0.06	OTM	19.4%	3.27	138	58%
CMSN2002	-1.6%	2,460	10	-	ITM	13.8%	3.94	73	67%
CMSN2003	-4.7%	1,620	4,020	0.01	OTM	14.4%	4.27	29	63%
CMSN2004	-3.1%	2,510	122,930	0.32	ITM	5.5%	4.49	64	57%
CMWG2001	0.0%	30	160,220	-	OTM	40.9%	0.00	11	94%
CMWG2002	-14.3%	120	32,890	-	OTM	30.2%	0.79	25	68%
CMWG2004	-33.3%	80	72,300	0.01	OTM	23.0%	0.03	6	69%
CMWG2005	-1.0%	5,800	24,460	0.14	OTM	21.3%	3.09	84	71%
CMWG2006	-4.5%	2,100	2,590	0.01	OTM	41.1%	1.31	101	84%
CNVL2001	1.7%	1,190	57,700	0.07	OTM	30.1%	1.39	138	52%
CPNJ2002	-3.2%	3,990	87,540	0.35	OTM	21.4%	3.04	84	68%
CPNJ2003	-6.0%	1,400	20	-	OTM	29.3%	2.27	101	68%
CPNJ2004	1.1%	960	213,350	0.20	OTM	13.2%	5.26	52	54%
CREE1905	0.0%	170	52,440	0.01	OTM	5.6%	15.43	8	42%
CREE2001	-28.6%	100	30,210	-	OTM	9.7%	6.16	11	52%
CREE2002	0.5%	1,940	116,220	0.22	OTM	7.1%	7.91	18	60%
CROS2001	100.0%	20	1,685,570	0.02	OTM	779.1%	0.00	10	500%
CROS2002	-7.9%	700	8,240	0.01	OTM	162.5%	0.12	138	164%
CSBT2001	-2.7%	730	55,310	0.04	OTM	46.1%	2.02	138	52%
CSTB2001	-3.2%	300	176,640	0.05	OTM	6.1%	11.72	10	53%
CSTB2002	1.3%	1,590	32,160	0.05	OTM	26.6%	2.74	138	63%
CSTB2003	0.0%	1,330	281,170	0.37	OTM	16.8%	3.76	73	65%
CTCB1902	-2.8%	350	128,830	0.05	ITM	0.0%	-	-	-
CTCB2001	20.0%	180	338,350	0.05	OTM	9.4%	8.83	11	53%
CTCB2003	-2.2%	1,350	5,500	0.01	OTM	23.4%	4.51	101	47%
CTCB2004	2.9%	2,450	200,330	0.48	-	-	-	-	-
CVHM2001	1.3%	1,600	156,880	0.25	OTM	31.7%	2.65	138	57%
CVIC2001	-2.5%	1,540	27,880	0.04	OTM	38.6%	1.71	138	57%
CVIC2002	-21.0%	830	46,610	0.04	OTM	16.8%	2.84	29	64%



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CVJC2001	-5.6%	680	199,370	0.14	OTM	58.1%	0.33	138	63%
CVNM2001	2.6%	400	74,040	0.03	OTM	6.3%	9.22	11	57%
CVNM2002	5.5%	1,740	49,260	0.08	OTM	28.5%	2.97	138	47%
CVNM2003	1.9%	2,630	276,010	0.71	ITM	3.2%	4.28	64	50%
CVPB2001	7.7%	2,100	107,040	0.22	ITM	-0.4%	5.76	11	0%
CVPB2003	10.0%	2,750	21,980	0.06	ITM	1.9%	7.07	33	34%
CVPB2005	-1.1%	2,720	141,520	0.39	ITM	2.6%	4.13	52	53%
CVRE2001	5.3%	200	505,280	0.09	OTM	33.8%	3.62	76	50%
CVRE2002	14.3%	80	422,090	0.02	OTM	15.0%	3.32	11	63%
CVRE2003	4.9%	1,070	89,830	0.09	OTM	42.8%	2.22	138	59%
CVRE2004	3.6%	1,710	28,870	0.04	OTM	12.8%	5.34	29	64%

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

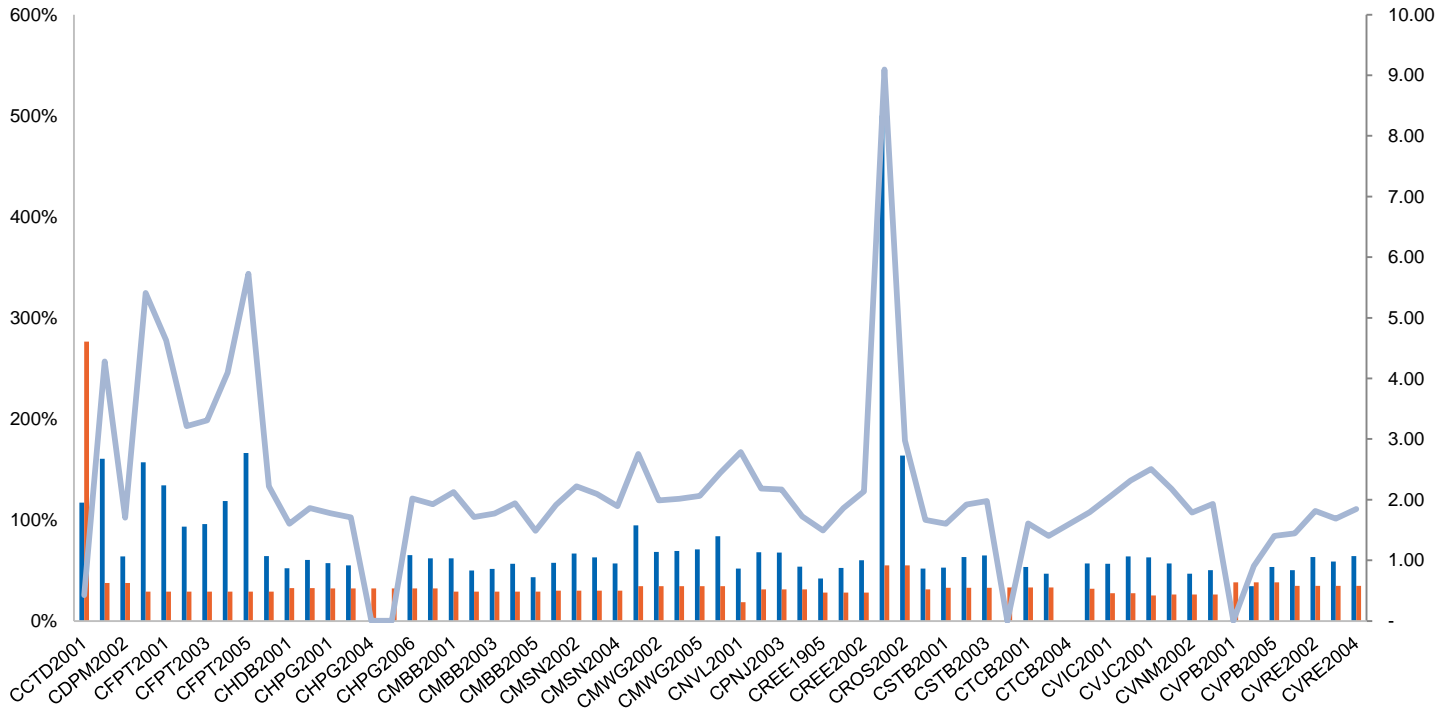
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
DPM	15.30	14.65	上漲	上漲	16.65	9%	13.84	0.92
FPT	44.60	48.65	上漲	上漲	49.79	12%	46.81	(2.35)
HPG	18.85	26.95	上漲	上漲	21.29	13%	26.02	(0.34)
MBB	15.75	18.05	上漲	上漲	17.70	12%	17.22	(1.32)
MSN	61.00	64.00	上漲	上漲	69.85	15%	61.13	(69.15)
MWG	69.90	85.40	上漲	上漲	80.19	15%	82.06	(0.85)
NVL	53.00	54.30	上漲	下跌	59.59	12%	50.99	3.28
PNJ	55.50	63.40	上漲	上漲	61.01	10%	60.81	(1.04)
REE	30.20	31.70	上漲	下跌	34.55	14%	30.60	(10.83)
STB	8.93	10.65	上漲	上漲	10.08	13%	9.94	(1.15)
VHM	66.00	77.90	上漲	上漲	71.37	8%	73.65	(0.70)
VIC	86.80	96.80	上漲	上漲	99.04	14%	93.49	(1.83)
VNM	105.00	116.60	上漲	上漲	116.26	11%	111.40	(1.76)
VJC	109.10	113.80	上漲	上漲	121.09	11%	112.20	(3.86)
VRE	26.55	28.10	上漲	上漲	29.30	10%	25.70	3.25

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	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
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
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



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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
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
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
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
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
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
CREE2002	VND	3 月	1.00000 : 1	1,800	1,500,000	32,000	29/06/2020
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
CTCB2003	VCI	6 月	1.00000 : 1	2,000	1,500,000	25,000	22/10/2020
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
CVNM2003	MBS	4 月	10.00000 : 1	1,450	3,000,000	94,000	01/09/2020
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
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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