

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	11.8%	1,730	136,530	0.23	OTM	44.8%	3.17	125	114%
CDPM2002	23.8%	2,620	113,790	0.31	ITM	12.6%	3.92	125	49%
CFPT2002	6.8%	1,080	2,420	-	OTM	9.3%	7.34	20	54%
CFPT2003	-0.3%	9,660	29,550	0.28	ITM	8.4%	4.39	98	49%
CFPT2004	-2.4%	6,960	39,170	0.27	ITM	3.4%	6.76	33	50%
CFPT2005	-2.6%	5,950	19,450	0.12	ITM	-0.2%	9.24	5	0%
CFPT2006	0.6%	1,650	140	-	ITM	9.4%	4.67	91	49%
CHDB2003	-4.6%	1,440	253,590	0.37	OTM	32.1%	2.41	125	62%
CHPG2001	5.2%	1,930	2,040	-	ITM	2.1%	7.07	4	161%
CHPG2002	-1.8%	1,670	196,190	0.34	OTM	22.1%	3.43	125	55%
CHPG2005	-2.4%	7,450	149,020	1.14	ITM	-3.1%	3.63	71	0%
CHPG2006	0.3%	3,280	10,330	0.03	ITM	4.7%	3.91	60	65%
CHPG2007	-4.3%	4,300	198,510	0.91	ITM	0.0%	6.27	16	0%
CHPG2008	-2.7%	3,710	33,900	0.13	OTM	16.2%	3.94	113	53%
CHPG2009	-1.6%	3,130	970	-	ITM	5.3%	3.86	91	52%
CMBB2002	2.0%	980	355,520	0.39	OTM	8.5%	7.77	33	47%
CMBB2003	1.6%	2,020	120,450	0.24	OTM	14.4%	4.45	98	49%
CMBB2004	-1.1%	860	94,190	0.07	ITM	2.1%	15.81	5	59%
CMBB2005	-7.2%	900	3,530	-	OTM	19.4%	5.27	88	42%
CMBB2006	5.1%	1,430	1,790	-	ITM	10.6%	4.29	91	55%
CMSN2001	4.9%	1,480	18,910	0.03	OTM	25.5%	2.82	125	60%
CMSN2002	8.4%	1,420	7,280	0.01	OTM	17.8%	3.59	60	65%
CMSN2003	-6.5%	310	262,120	0.07	OTM	21.1%	0.76	16	64%
CMSN2004	7.7%	1,520	190,190	0.29	ITM	7.4%	5.52	51	55%
CMSN2005	7.7%	1,390	20,410	0.03	OTM	14.8%	4.28	91	53%
CMWG2002	20.0%	60	157,660	0.01	OTM	28.8%	0.05	12	83%
CMWG2005	3.1%	5,000	12,000	0.06	OTM	18.7%	3.55	71	67%
CMWG2006	-1.3%	760	4,300	-	OTM	32.5%	3.25	88	53%
CMWG2007	3.9%	11,750	27,040	0.32	OTM	15.0%	4.10	113	51%
CMWG2008	2.6%	1,160	17,640	0.02	ITM	12.5%	4.40	91	52%
CNVL2001	-1.2%	1,550	43,610	0.07	OTM	22.2%	2.58	125	51%
CPNJ2002	-3.4%	2,200	5,410	0.01	OTM	24.2%	2.88	71	62%
CPNJ2004	-6.0%	460	328,360	0.16	OTM	17.3%	4.48	39	54%
CPNJ2005	2.7%	790	9,680	0.01	OTM	14.9%	4.05	91	57%
CREE2002	-22.5%	690	77,960	0.05	OTM	4.6%	12.95	5	58%
CREE2003	-2.2%	880	42,420	0.04	ITM	10.1%	4.74	91	48%
CROS2002	1.0%	1,010	8,840	0.01	OTM	166.6%	0.07	125	205%
CSBT2001	-1.3%	780	14,980	0.01	OTM	47.9%	1.45	125	57%
CSTB2002	-6.5%	2,220	193,300	0.43	OTM	20.6%	2.95	125	68%
CSTB2003	-7.2%	1,850	262,590	0.49	ITM	10.8%	4.33	60	68%
CSTB2004	-6.7%	2,150	44,750	0.10	ITM	12.4%	3.75	113	56%
CTCB2003	1.0%	980	16,680	0.02	OTM	25.2%	4.56	88	47%
CTCB2004	8.7%	2,100	194,250	0.41					
CTCB2005	4.3%	2,400	32,400	0.08	OTM	17.6%	4.11	113	50%
CTCB2006	5.4%	2,100	520	-	ITM	7.0%	4.05	91	53%
CVHM2001	4.8%	1,530	188,360	0.29	OTM	30.5%	2.68	125	58%
CVHM2002	5.6%	11,690	21,280	0.25	ITM	13.3%	4.11	113	51%
CVHM2003	9.3%	1,500	137,660	0.21	ITM	8.6%	4.09	91	55%
CVIC2001	28.1%	1,430	235,150	0.34	OTM	37.9%	1.63	125	57%
CVIC2002	40.7%	370	163,080	0.06	OTM	14.3%	2.62	16	59%
CVJC2001	-2.9%	660	17,000	0.01	OTM	64.9%	0.12	125	71%
CVJC2002	-10.0%	1,190	59,670	0.07	OTM	17.3%	3.75	91	55%

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CVNM2002	-2.8%	1,350	297,070	0.41	OTM	28.1%	3.20	125	44%
CVNM2003	0.0%	2,500	186,730	0.47	ITM	3.1%	4.49	51	56%
CVNM2004	-2.6%	15,760	23,660	0.37	OTM	15.9%	3.90	113	53%
CVNM2005	-2.3%	2,150	58,100	0.13	ITM	7.9%	4.42	91	52%
CVPB2003	-0.7%	1,360	31,810	0.04	ITM	2.9%	10.85	20	37%
CVPB2005	-3.8%	1,960	139,890	0.28	ITM	3.2%	5.09	39	56%
CVPB2006	-3.2%	2,790	37,800	0.11	OTM	18.0%	4.03	113	53%
CVPB2007	4.6%	1,580	650	-	ITM	13.0%	4.24	91	54%
CVRE2001	0.0%	180	387,240	0.07	OTM	35.9%	2.39	63	56%
CVRE2003	0.9%	1,120	118,710	0.14	OTM	45.8%	1.65	125	66%
CVRE2004	-16.8%	820	91,420	0.07	OTM	11.7%	6.22	16	62%
CVRE2005	3.3%	3,920	42,570	0.17	OTM	15.7%	3.93	113	53%
CVRE2006	8.0%	1,620	5,890	0.01	ITM	6.8%	3.66	91	58%

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。

標的股票的技術建議綜合表

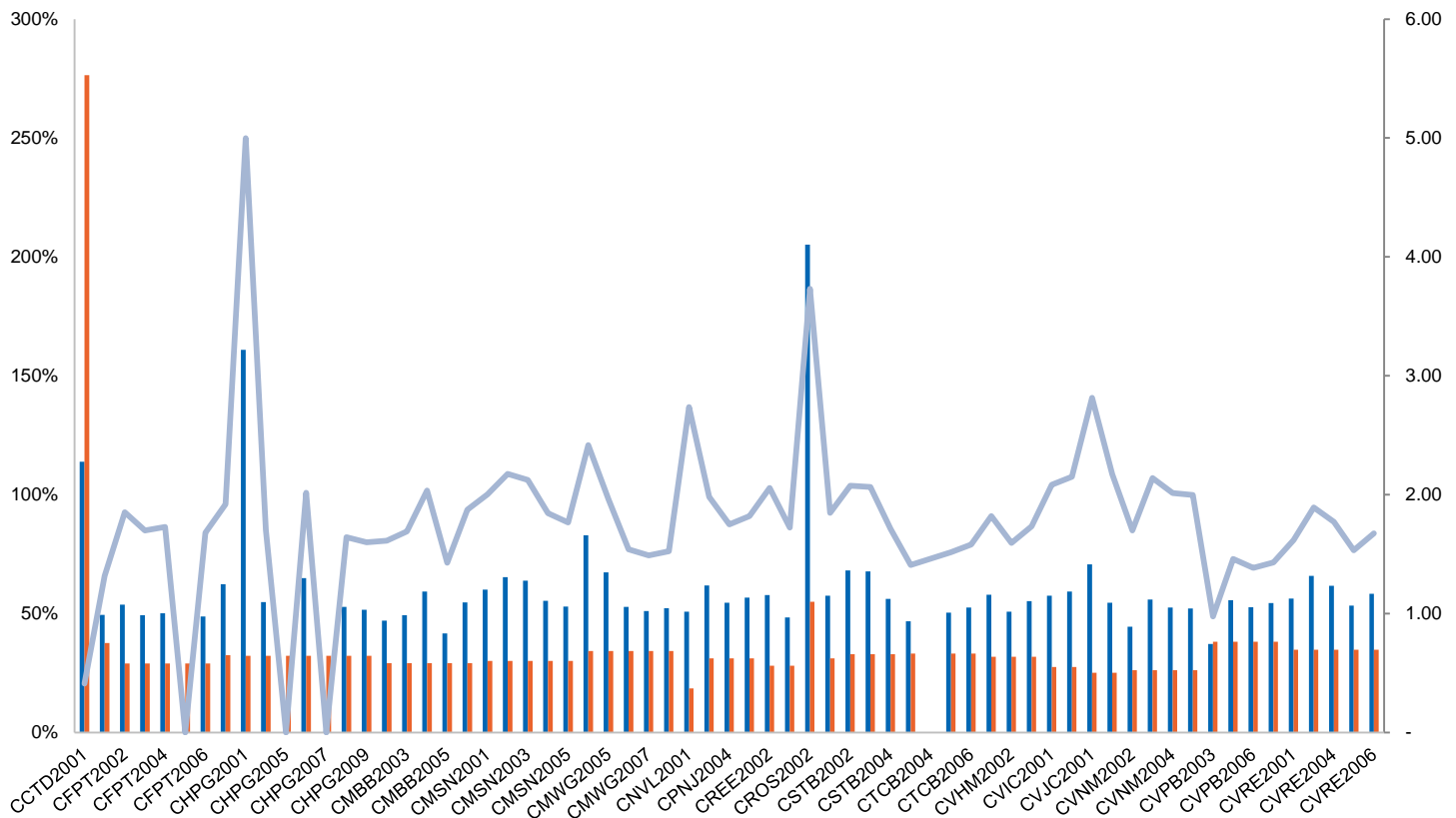
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
DPM	15.35	15.35	上漲	上漲	16.70	9%	15.18	7.98
FPT		47.00	下跌	上漲			48.22	-
HPG		27.30	下跌	上漲			27.59	-
MBB		17.50	下跌	上漲			18.26	-
MSN		58.30	下跌	上漲			60.36	-
MWG		85.90	下跌	上漲			88.55	-
NVL	53.00	59.00	上漲	下跌	59.59	12%	56.58	(1.84)
PNJ		59.10	下跌	上漲			61.36	-
REE		31.25	下跌	上漲			31.58	-
STB	8.93	11.70	上漲	上漲	10.08	13%	11.12	(0.52)
VHM	78.30	78.30	上漲	上漲	84.79	8%	77.55	8.60
VIC	97.30	96.90	上漲	上漲	127.50	31%	88.79	3.55
VNM		115.40	下跌	上漲			122.56	-
VJC		109.00	下跌	上漲			113.59	-
VRE	27.50	27.60	上漲	上漲	30.65	11%	25.24	1.39

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
CDPM2002	KISVN	11 月	0.96670 : 1	1,700	2,000,000	14,744	14/12/2020
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
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
CHPG2009	HCM	6 月	2.00000 : 1	1,600	5,000,000	22,500	27/10/2020
CMBB2002	SSI	4 月	1.00000 : 1	1,300	3,000,000	18,000	06/08/2020



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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
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
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
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
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
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
CVNM2005	HCM	6 月	10.00000 : 1	1,500	5,000,000	103,000	27/10/2020
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
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
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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