



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	16.4%	1,850	63,140	0.11	OTM	33.6%	3.28	118	103%
CDPM2002	5.5%	2,320	74,790	0.17	OTM	18.0%	3.52	118	58%
CFPT2002	-44.5%	610	19,690	0.01	OTM	9.4%	7.33	13	53%
CFPT2003	0.1%	8,650	31,660	0.27	ITM	8.4%	4.64	91	48%
CFPT2004	0.7%	5,740	20,270	0.11	ITM	3.0%	7.86	26	47%
CFPT2006	1.4%	1,480	5,920	0.01	ITM	9.7%	4.86	84	49%
CHDB2003	4.3%	960	142,130	0.13	OTM	38.7%	1.99	118	61%
CHDB2005	2.4%	860	21,320	0.02	OTM	25.3%	2.21	66	89%
CHPG2002	1.2%	1,640	204,520	0.34	OTM	21.5%	3.50	118	55%
CHPG2005	4.6%	8,250	19,810	0.16	ITM	-0.5%	3.30	64	0%
CHPG2006	3.5%	3,230	2,290	0.01	ITM	3.9%	4.03	53	64%
CHPG2007	4.2%	4,420	34,920	0.15	ITM	0.1%	6.19	9	0%
CHPG2008	1.5%	3,370	38,450	0.13	OTM	14.5%	4.38	106	49%
CHPG2009	2.6%	3,130	30,890	0.10	ITM	5.0%	3.92	84	52%
CHPG2010	3.0%	1,380	16,150	0.02	OTM	40.9%	1.70	196	75%
CMBB2002	7.4%	580	69,460	0.04	OTM	9.9%	8.10	26	46%
CMBB2003	4.8%	1,520	42,710	0.06	OTM	15.5%	4.77	91	47%
CMBB2005	2.9%	700	10,110	0.01	OTM	22.5%	4.69	81	43%
CMBB2006	3.6%	1,150	72,130	0.08	ITM	11.2%	4.61	84	52%
CMSN2001	1.7%	1,180	22,700	0.03	OTM	29.2%	2.50	118	61%
CMSN2002	-7.1%	920	20,800	0.02	OTM	20.1%	3.25	53	62%
CMSN2003	20.0%	60	97,730	0.01	OTM	26.3%	0.01	9	68%
CMSN2004	10.0%	1,100	56,880	0.06	ITM	9.0%	5.86	44	55%
CMSN2005	6.8%	1,100	10,180	0.01	OTM	18.0%	3.95	84	55%
CMWG2002	0.0%	10	133,980	-	OTM	34.3%	0.00	5	103%
CMWG2005	6.2%	3,770	23,270	0.09	OTM	21.4%	3.29	64	67%
CMWG2006	110.3%	610	56,010	0.04	OTM	37.9%	2.32	81	57%
CMWG2007	1.3%	8,650	23,060	0.20	OTM	16.6%	4.48	106	48%
CMWG2008	-4.3%	880	31,340	0.03	OTM	14.4%	4.64	84	51%
CNVL2001	4.0%	2,060	1,820	-	OTM	20.9%	2.75	118	58%
CPNJ2002	16.9%	1,800	5,390	0.01	OTM	23.9%	3.00	64	59%
CPNJ2003	0.0%	370	3,420	-	OTM	31.1%	3.36	81	48%
CPNJ2004	16.1%	360	107,900	0.03	OTM	17.4%	4.21	32	55%
CPNJ2005	10.9%	710	28,050	0.02	OTM	14.5%	4.28	84	55%
CREE2003	1.2%	820	1,550	-	ITM	10.5%	4.81	84	50%
CROS2002	-20.0%	800	16,780	0.01	OTM	164.0%	0.07	118	188%
CSBT2001	18.3%	710	6,390	-	OTM	57.6%	0.71	118	65%
CSTB2002	11.0%	1,820	44,650	0.08	OTM	22.4%	2.94	118	66%
CSTB2003	26.9%	1,650	266,230	0.38	ITM	13.9%	3.92	53	77%
CSTB2004	14.8%	1,630	88,430	0.13	ITM	12.8%	4.21	106	51%
CSTB2005	-4.9%	980	4,520	-	OTM	23.0%	2.63	87	83%
CSTB2006	9.9%	1,440	117,880	0.16	OTM	40.8%	1.61	196	87%
CTCB2003	0.0%	600	8,090	-	OTM	29.3%	4.58	81	45%
CTCB2004	5.6%	1,700	213,410	0.34					
CTCB2005	-1.7%	1,760	28,600	0.05	OTM	20.0%	4.31	106	49%
CTCB2006	-6.0%	1,730	45,660	0.07	ITM	8.4%	4.31	84	53%
CVHM2001	6.7%	1,430	16,210	0.02	OTM	32.3%	2.44	118	60%
CVHM2002	4.6%	10,560	25,150	0.27	OTM	13.9%	4.20	106	51%
CVHM2003	4.6%	1,370	41,030	0.06	ITM	8.8%	4.25	84	56%
CVHM2004	-3.0%	970	100,070	0.10	OTM	25.6%	2.16	66	85%
CVIC2001	1.0%	1,000	63,790	0.06	OTM	44.5%	1.09	118	58%
CVIC2002	50.0%	120	156,130	0.01	OTM	20.3%	0.05	9	72%

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CVIC2003	-10.9%	900	25,240	0.02	OTM	23.1%	2.33	66	71%
CVJC2001	0.0%	620	1,370	-	OTM	66.1%	0.09	118	72%
CVJC2002	4.7%	1,110	14,510	0.02	OTM	17.7%	3.66	84	56%
CVJC2003	-1.7%	1,170	100	-	OTM	25.1%	1.71	66	78%
CVNM2002	8.2%	1,320	39,650	0.05	OTM	28.8%	2.93	118	46%
CVNM2003	7.3%	2,500	207,500	0.50	ITM	3.7%	4.48	44	65%
CVNM2004	4.3%	15,290	28,350	0.42	OTM	16.2%	3.85	106	54%
CVNM2005	7.4%	2,170	30	-	ITM	8.7%	4.32	84	58%
CVNM2006	0.0%	-	-	-	OTM	14.5%		66	1%
CVNM2007	0.0%	1,900	38,000	0.07	OTM	37.7%	1.62	178	68%
CVPB2003	34.8%	620	300,730	0.12	OTM	4.7%	15.51	13	39%
CVPB2005	14.2%	1,450	124,260	0.16	ITM	3.7%	6.05	32	55%
CVPB2006	3.8%	1,920	26,890	0.04	OTM	20.0%	4.60	106	49%
CVPB2007	29.5%	1,140	27,690	0.03	OTM	14.7%	4.72	84	51%
CVRE2001	6.7%	160	245,670	0.04	OTM	41.5%	1.18	56	64%
CVRE2003	17.7%	930	278,160	0.23	OTM	50.7%	1.31	118	68%
CVRE2004	100.0%	300	180,040	0.02	OTM	14.6%	2.80	9	66%
CVRE2005	18.5%	3,080	48,250	0.12	OTM	17.5%	4.11	106	52%
CVRE2006	22.7%	1,350	7,040	0.01	ITM	7.4%	3.98	84	57%
CVRE2007	0.0%	1,090	1,170	-	OTM	46.6%	1.51	196	81%

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

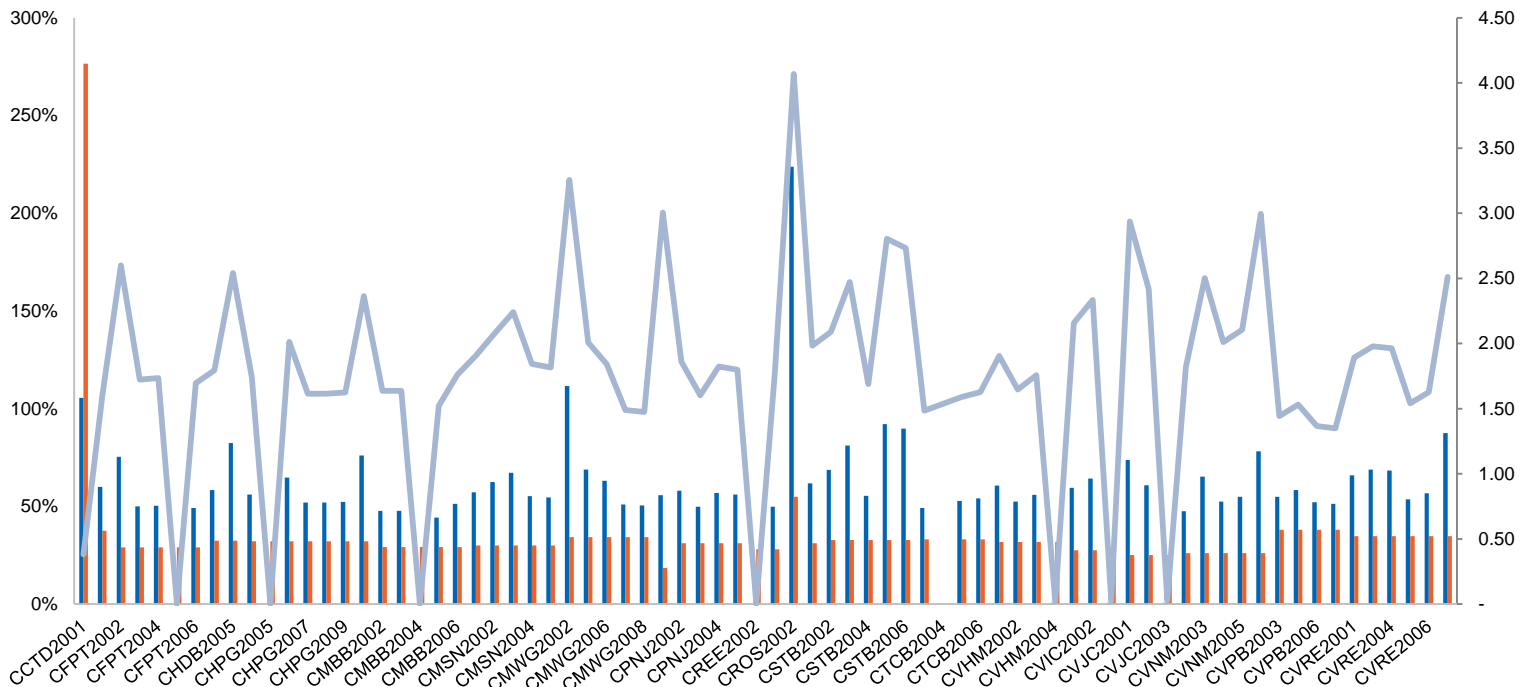
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格 相比的短期 上漲空間	短期停損	Reward/Risk
DPM		14.40	下跌	上漲			15.50	-
FPT		46.20	下跌	上漲			47.73	-
HPG		27.40	下跌	上漲			27.59	-
MBB		16.90	下跌	上漲			17.65	-
MSN		55.50	下跌	上漲			58.61	-
MWG		82.00	下跌	上漲			85.89	-
NVL	53.00	61.30	上漲	上漲	59.59	12%	58.31	(1.24)
PNJ		58.60	下跌	上漲			60.70	-
REE		30.85	下跌	上漲			31.58	-
STB		11.20	下跌	上漲			11.89	-
VHM	78.30	76.90	上漲	上漲	84.79	8%	73.03	1.23
VIC		91.00	下跌	上漲			94.94	-
VNM		114.70	下跌	上漲			117.90	-
VJC		108.00	下跌	上漲			111.54	-
VRE		26.45	下跌	上漲			27.49	-

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
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
CHDB2005	KISVN	4 月	4.00000 : 1	1,080	1,500,000	27,327	01/10/2020
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
CHPG2010	KISVN	10 月	4.00000 : 1	1,800	2,000,000	33,100	01/04/2021
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
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



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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
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
CPNJ2005	HCM	6 月	10.00000 : 1	1,000	5,000,000	60,000	27/10/2020
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
CSTB2005	KISVN	5 月	2.00000 : 1	1,080	2,000,000	11,811	30/10/2020
CSTB2006	KISVN	10 月	2.00000 : 1	1,580	2,000,000	12,888	01/04/2021
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
CVHM2004	KISVN	4 月	10.00000 : 1	1,490	1,500,000	86,868	01/10/2020
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
CVIC2003	KISVN	4 月	10.00000 : 1	1,670	1,500,000	103,050	01/10/2020
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
CVJC2003	KISVN	4 月	10.00000 : 1	1,670	1,500,000	123,456	01/10/2020
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
CVNM2006	KISVN	4 月	10.00000 : 1	1,530	2,000,000	131,313	01/10/2020
CVNM2007	KISVN	9 月	10.00000 : 1	2,400	2,000,000	138,888	08/03/2021
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



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CVRE2006	HCM	6 月	4.00000 : 1	1,100	5,000,000	23,000	27/10/2020
CVRE2007	KISVN	10 月	5.00000 : 1	1,520	2,000,000	33,333	01/04/2021

源自：Fiinpro, YSVN



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