



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	28.1%	2,370	143,960	0.32	OTM	31.4%	2.77	117	113%
CDPM2002	-3.0%	2,250	51,370	0.11	OTM	18.3%	3.53	117	58%
CFPT2002	-4.9%	580	17,280	0.01	OTM	9.4%	7.17	12	53%
CFPT2003	-1.6%	8,510	29,000	0.25	ITM	8.2%	4.71	90	47%
CFPT2004	-0.5%	5,710	25,870	0.15	ITM	3.0%	7.89	25	48%
CFPT2006	-0.7%	1,470	10,730	0.02	ITM	9.8%	4.87	83	49%
CHDB2003	0.0%	960	235,790	0.22	OTM	37.8%	2.07	117	61%
CHDB2005	-3.5%	830	2,570	-	OTM	24.1%	2.39	65	86%
CHPG2002	3.7%	1,700	101,200	0.17	OTM	21.0%	3.50	117	55%
CHPG2005	0.6%	8,300	21,250	0.17	ITM	-1.1%	3.30	63	0%
CHPG2006	1.9%	3,290	24,220	0.08	ITM	3.6%	4.01	52	63%
CHPG2007	3.8%	4,590	104,480	0.48	ITM	0.0%	6.01	8	0%
CHPG2008	3.3%	3,480	26,530	0.09	OTM	14.1%	4.38	105	49%
CHPG2009	3.5%	3,240	80,370	0.26	ITM	5.0%	3.85	83	54%
CHPG2010	1.4%	1,400	5,240	0.01	OTM	40.2%	1.74	195	75%
CMBB2002	-3.4%	560	133,090	0.07	OTM	10.1%	7.92	25	47%
CMBB2003	-2.0%	1,490	80,800	0.12	OTM	15.7%	4.76	90	47%
CMBB2005	2.9%	720	7,120	0.01	OTM	23.0%	4.40	80	45%
CMBB2006	-2.6%	1,120	25,220	0.03	ITM	11.2%	4.67	83	52%
CMSN2001	10.2%	1,300	20,210	0.02	OTM	26.4%	2.78	117	60%
CMSN2002	19.6%	1,100	36,320	0.04	OTM	17.8%	3.69	52	62%
CMSN2003	-16.7%	50	111,460	0.01	OTM	22.6%	0.07	8	61%
CMSN2004	14.5%	1,260	43,150	0.05	ITM	7.2%	6.11	43	53%
CMSN2005	11.8%	1,230	24,370	0.03	OTM	15.6%	4.27	83	54%
CMWG2002	100.0%	20	14,810	-	OTM	34.7%	0.00	4	126%
CMWG2005	3.2%	3,890	48,530	0.18	OTM	22.0%	3.11	63	70%
CMWG2006	-1.6%	600	5,660	-	OTM	38.1%	2.27	80	57%
CMWG2007	0.3%	8,680	17,500	0.15	OTM	17.0%	4.40	105	49%
CMWG2008	-2.3%	860	60,320	0.05	OTM	14.4%	4.69	83	51%
CNVL2001	-1.9%	2,020	3,230	0.01	OTM	20.9%	2.76	117	57%
CPNJ2002	-11.7%	1,590	16,380	0.03	OTM	23.0%	3.42	63	56%
CPNJ2003	-5.4%	350	1,260	-	OTM	30.7%	3.57	80	47%
CPNJ2004	-13.9%	310	132,280	0.05	OTM	16.8%	4.91	31	52%
CPNJ2005	0.0%	710	15,690	0.01	OTM	14.3%	4.31	83	55%
CREE2003	0.0%	-	-	-	ITM	-3.1%	-	83	0%
CROS2002	22.5%	980	10,690	0.01	OTM	173.6%	0.05	117	214%
CSBT2001	-5.6%	670	11,980	0.01	OTM	56.1%	0.80	117	63%
CSTB2002	-5.5%	1,720	60,220	0.11	OTM	23.1%	2.91	117	66%
CSTB2003	-11.5%	1,460	134,510	0.20	OTM	13.8%	4.10	52	73%
CSTB2004	-8.6%	1,490	47,910	0.08	ITM	13.0%	4.36	105	49%
CSTB2005	-1.0%	970	12,020	0.01	OTM	24.4%	2.46	86	86%
CSTB2006	-2.8%	1,400	66,840	0.09	OTM	42.0%	1.56	195	87%
CTCB2003	8.3%	650	180	-	OTM	29.9%	4.08	80	48%
CTCB2004	-2.9%	1,650	42,140	0.07	-	-	-	-	-
CTCB2005	2.8%	1,810	27,000	0.05	OTM	20.6%	4.12	105	50%
CTCB2006	0.0%	-	-	-	ITM	-8.9%	-	83	0%
CVHM2001	-2.1%	1,400	102,210	0.14	OTM	32.1%	2.48	117	59%
CVHM2002	-1.0%	10,450	12,800	0.14	OTM	13.7%	4.25	105	51%
CVHM2003	-3.6%	1,320	17,990	0.02	ITM	8.2%	4.42	83	53%
CVHM2004	0.0%	-	-	-	OTM	13.0%	-	65	1%
CVIC2001	-4.0%	960	3,370	-	OTM	46.0%	0.97	117	58%
CVIC2002	-50.0%	60	81,220	-	OTM	21.5%	0.02	8	67%



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CVIC2003	-7.8%	830	420	-	OTM	23.9%	2.19	65	71%
CVJC2001	3.2%	640	1,220	-	OTM	66.4%	0.08	117	73%
CVJC2002	-3.6%	1,070	14,130	0.02	OTM	17.4%	3.76	83	54%
CVJC2003	-6.0%	1,100	300	-	OTM	24.6%	1.78	65	75%
CVNM2002	-9.1%	1,200	60,250	0.07	OTM	30.2%	2.77	117	46%
CVNM2003	-5.6%	2,360	97,450	0.24	ITM	4.1%	4.64	43	66%
CVNM2004	-5.7%	14,420	17,770	0.26	OTM	17.2%	3.74	105	55%
CVNM2005	-4.1%	2,080	10	-	ITM	9.6%	4.30	83	59%
CVNM2006	0.9%	1,150	10,000	0.01	OTM	26.4%	1.58	65	78%
CVNM2007	0.0%	-	-	-	OTM	22.9%		177	1%
CVPB2003	-11.3%	550	67,310	0.04	OTM	5.1%	15.98	12	40%
CVPB2005	3.4%	1,500	106,530	0.16	ITM	4.9%	5.72	31	64%
CVPB2006	0.5%	1,930	26,090	0.05	OTM	20.9%	4.41	105	50%
CVPB2007	0.0%	-	-	-	OTM	4.9%		83	0%
CVRE2001	-6.3%	150	187,190	0.03	OTM	42.7%	1.05	55	64%
CVRE2003	-5.4%	880	150,790	0.13	OTM	51.8%	1.26	117	67%
CVRE2004	-53.3%	140	54,700	0.01	OTM	15.0%	3.45	8	58%
CVRE2005	-8.4%	2,820	41,570	0.12	OTM	17.6%	4.28	105	50%
CVRE2006	-8.1%	1,240	63,140	0.08	ITM	6.7%	4.22	83	52%
CVRE2007	8.3%	1,180	100	-	OTM	49.7%	1.33	195	87%

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

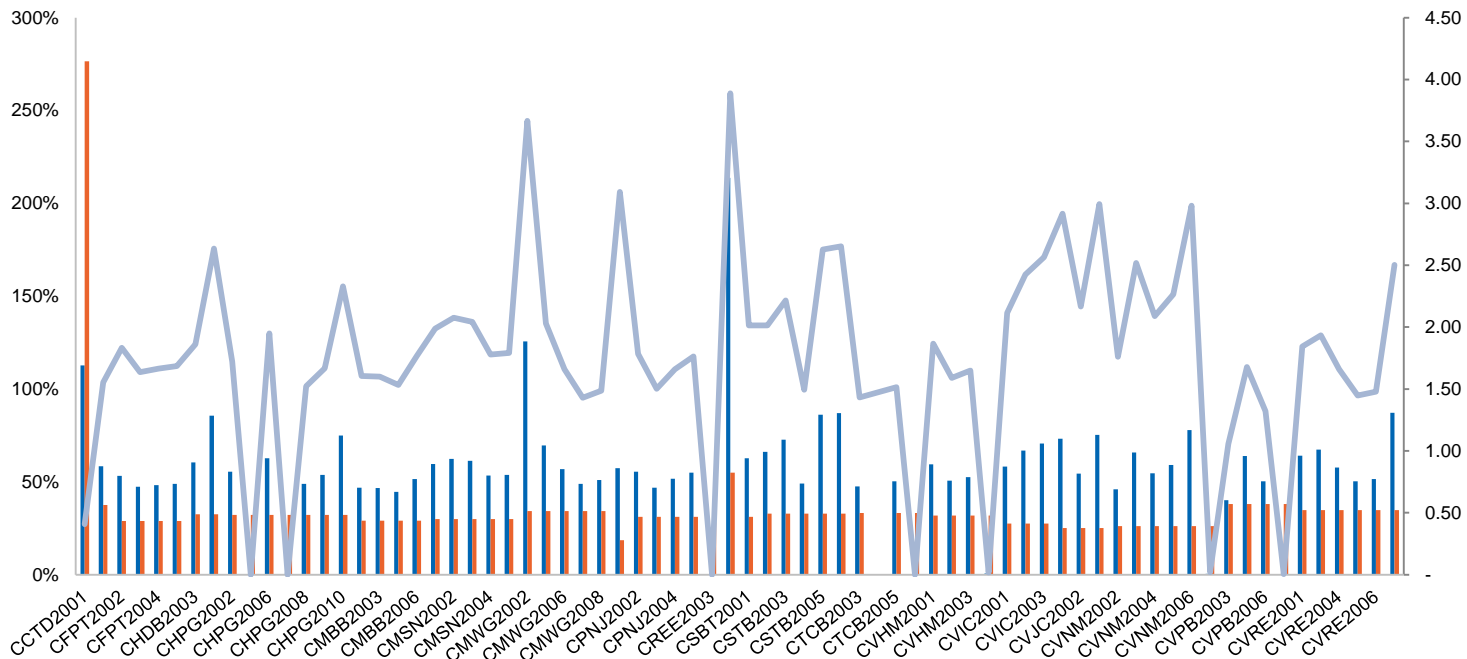
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格 相比的短期 上漲空間	短期停損	Reward/Risk
DPM		14.30	下跌	上漲			15.50	-
FPT		46.15	下跌	上漲			47.73	-
HPG	27.60	27.60	上漲	上漲	31.33	14%	26.06	2.43
MBB		16.85	下跌	上漲			17.56	-
MSN		57.20	下跌	上漲			58.61	-
MWG		81.80	下跌	上漲			85.84	-
NVL	53.00	61.20	上漲	上漲	59.59	12%	58.31	(1.24)
PNJ		58.70	下跌	上漲			60.70	-
REE		30.95	下跌	上漲			31.58	-
STB		11.05	下跌	上漲			11.89	-
VHM	78.30	76.90	上漲	上漲	84.79	8%	73.03	1.23
VIC		89.90	下跌	上漲			94.94	-
VNM		113.00	下跌	上漲			117.90	-
VJC		107.90	下跌	上漲			111.54	-
VRE		26.20	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：Fiipro, YSVN



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