



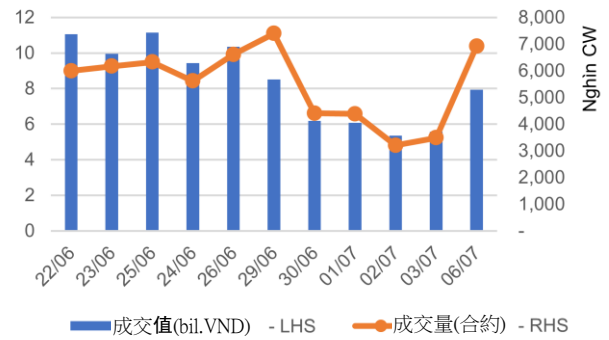
# 認股權證日報

## 2020/07/06 認股權證日報

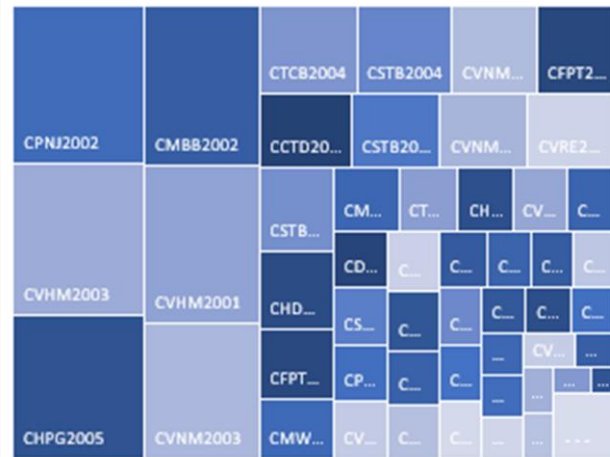
### 綠漲重回市場上

股票市場的積極變動已刺激權證市場恢復，流動資金比上一盤急劇增加，達近 80 億越南盾。當天具有良好流動性的權證均強勁上漲，其中最突出的是 CPNJ2002，上漲了 32.9%，是市場交易價值最高的權證。股票市場顯示出令人鼓舞的走勢，未來幾盤中可能會保持積極趨勢，因此我們繼續建議投資者持有短期趨勢為上漲的股票的權證（根據我們下表中的技術分析）。

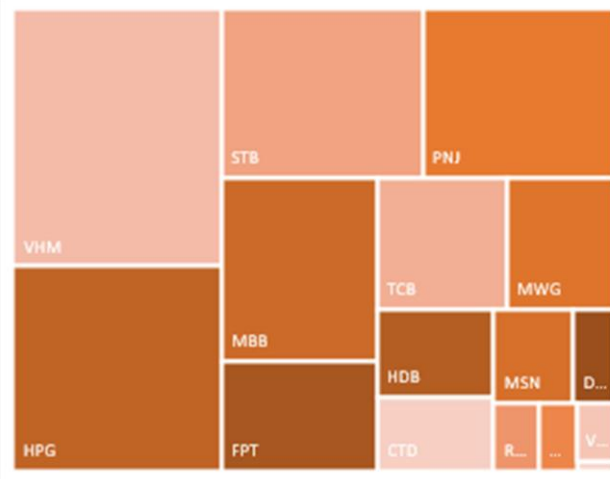
### 成交值和成交量



### 根據認股權證代碼分配成交值



### 根據標的股票代碼分配成交值



源自: YSVN



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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	-5.2%	2,010	94,960	0.20	OTM	29.1%	3.19	115	100%
CDPM2002	4.3%	2,420	36,860	0.09	OTM	17.4%	3.50	115	60%
CFPT2002	-6.0%	470	49,460	0.02	OTM	7.5%	10.30	10	48%
CFPT2003	4.9%	8,930	23,080	0.20	ITM	7.5%	4.72	88	47%
CFPT2004	7.9%	6,160	26,030	0.15	ITM	2.4%	7.85	23	49%
CFPT2006	4.8%	1,530	11,110	0.02	ITM	8.8%	4.97	81	48%
CHDB2003	3.5%	1,180	142,160	0.17	OTM	32.6%	2.43	115	61%
CHDB2005	0.0%	990	60,560	0.06	OTM	20.3%	2.87	63	87%
CHPG2002	0.6%	1,720	59,530	0.10	OTM	21.2%	3.44	115	57%
CHPG2005	2.5%	8,600	64,550	0.55	ITM	0.0%	3.19	61	0%
CHPG2006	0.3%	3,260	6,240	0.02	ITM	3.4%	4.06	50	63%
CHPG2007	0.7%	4,600	20,450	0.09	ITM	0.0%	6.00	6	0%
CHPG2008	-2.0%	3,400	18,300	0.06	OTM	13.8%	4.47	103	49%
CHPG2009	0.9%	3,210	26,400	0.08	ITM	4.8%	3.89	81	53%
CHPG2010	-0.7%	1,390	49,300	0.07	OTM	40.1%	1.74	193	75%
CMBB2002	9.6%	570	995,200	0.53	OTM	9.2%	8.38	23	47%
CMBB2003	6.2%	1,550	30,150	0.04	OTM	15.0%	4.81	88	47%
CMBB2005	2.9%	700	1,610	-	OTM	21.8%	4.78	78	44%
CMBB2006	-10.4%	1,120	73,360	0.08	ITM	10.2%	4.86	81	50%
CMSN2001	6.5%	1,310	52,670	0.07	OTM	25.6%	2.85	115	60%
CMSN2002	5.5%	1,160	220	-	OTM	17.4%	3.64	50	65%
CMSN2003	0.0%	30	287,360	0.01	OTM	21.6%	0.01	6	67%
CMSN2004	4.1%	1,270	68,970	0.09	ITM	6.5%	6.32	41	53%
CMSN2005	5.8%	1,270	2,910	-	OTM	15.2%	4.29	81	55%
CMWG2002	-50.0%	10	538,920	0.01	OTM	31.9%	0.00	2	183%
CMWG2005	7.6%	3,960	30,230	0.12	OTM	19.7%	3.51	61	67%
CMWG2006	20.7%	700	25,640	0.02	OTM	35.9%	2.29	78	59%
CMWG2007	11.5%	9,570	5,970	0.05	OTM	15.7%	4.39	103	50%
CMWG2008	11.6%	960	143,110	0.13	OTM	13.3%	4.64	81	52%
CNVL2001	10.5%	2,420	1,010	-	OTM	17.7%	3.40	115	58%
CNVL2002	8.8%	3,350	20	-	ITM	19.4%	2.97	175	68%
CPNJ2002	31.7%	2,120	286,660	0.60	OTM	23.1%	2.84	61	64%
CPNJ2003	11.8%	380	13,050	-	OTM	29.2%	3.64	78	47%
CPNJ2004	6.1%	350	149,350	0.05	OTM	15.5%	4.90	29	54%
CPNJ2005	21.3%	740	116,800	0.09	OTM	13.3%	4.43	81	55%
CREE2003	-2.1%	930	58,340	0.06	ITM	8.5%	4.94	81	49%
CROS2002	-26.0%	570	110,070	0.07	OTM	156.5%	0.09	115	162%
CSBT2001	7.1%	750	4,560	-	OTM	52.9%	0.90	115	63%
CSTB2002	13.5%	1,940	103,220	0.19	OTM	19.7%	3.16	115	65%
CSTB2003	12.7%	1,600	61,540	0.09	ITM	10.1%	4.75	50	67%
CSTB2004	15.2%	1,740	138,910	0.24	ITM	10.3%	4.44	103	48%
CSTB2005	9.3%	1,060	66,400	0.07	OTM	20.6%	2.85	84	84%
CSTB2006	5.7%	1,480	120,580	0.18	OTM	37.2%	1.77	193	84%
CTCB2003	4.8%	650	7,040	-	OTM	26.7%	4.99	78	45%
CTCB2004	11.1%	1,800	145,610	0.25					
CTCB2005	5.0%	1,900	15,030	0.03	OTM	18.0%	4.48	103	48%
CTCB2006	-3.2%	1,840	64,180	0.11	ITM	7.1%	4.36	81	52%
CVHM2001	16.4%	1,700	311,940	0.53	OTM	27.6%	2.82	115	60%
CVHM2002	20.9%	13,170	7,340	0.10	ITM	11.6%	4.11	103	53%
CVHM2003	15.5%	1,640	366,150	0.58	ITM	6.9%	4.13	81	56%
CVHM2004	15.3%	1,130	11,010	0.01	OTM	21.5%	2.70	63	85%



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CVIC2001	5.2%	1,010	44,180	0.04	OTM	43.9%	1.07	115	58%
CVIC2002	-20.0%	40	75,610	-	OTM	19.4%	0.01	6	70%
CVIC2003	0.0%	860	10,200	0.01	OTM	22.2%	2.45	63	70%
CVJC2001	0.0%	640	7,000	-	OTM	66.7%	0.07	115	74%
CVJC2002	-0.9%	1,070	8,300	0.01	OTM	17.6%	3.65	81	56%
CVJC2003	-4.4%	1,080	400	-	OTM	24.7%	1.70	63	77%
CVNM2002	11.0%	1,410	142,470	0.19	OTM	25.5%	3.47	115	44%
CVNM2003	6.6%	2,600	177,500	0.45	ITM	1.7%	4.49	41	51%
CVNM2004	1.4%	14,780	15,010	0.22	ITM	12.5%	4.63	103	47%
CVNM2005	2.8%	2,170	2,300	-	ITM	7.0%	4.55	81	53%
CVNM2006	0.0%	1,150	300	-	OTM	22.6%	2.20	63	73%
CVNM2007	5.4%	2,140	38,020	0.08	OTM	37.6%	1.57	175	73%
CVPB2003	6.7%	480	77,420	0.04	ATM	2.2%	24.07	10	27%
CVPB2005	6.6%	1,460	47,390	0.07	ITM	1.9%	6.47	29	44%
CVPB2006	10.7%	2,070	45,020	0.09	OTM	18.5%	4.62	103	49%
CVPB2007	-1.6%	1,200	46,320	0.05	OTM	13.2%	4.85	81	51%
CVRE2001	0.0%	140	664,470	0.09	OTM	37.8%	1.66	53	60%
CVRE2003	8.8%	990	194,920	0.19	OTM	47.5%	1.44	115	67%
CVRE2004	-14.3%	120	157,120	0.01	OTM	11.1%	6.13	6	55%
CVRE2005	7.0%	3,210	15,880	0.05	OTM	15.2%	4.39	103	50%
CVRE2006	8.1%	1,460	45,330	0.07	ITM	6.4%	3.93	81	57%
CVRE2007	1.7%	1,190	3,730	-	OTM	45.0%	1.54	193	83%

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

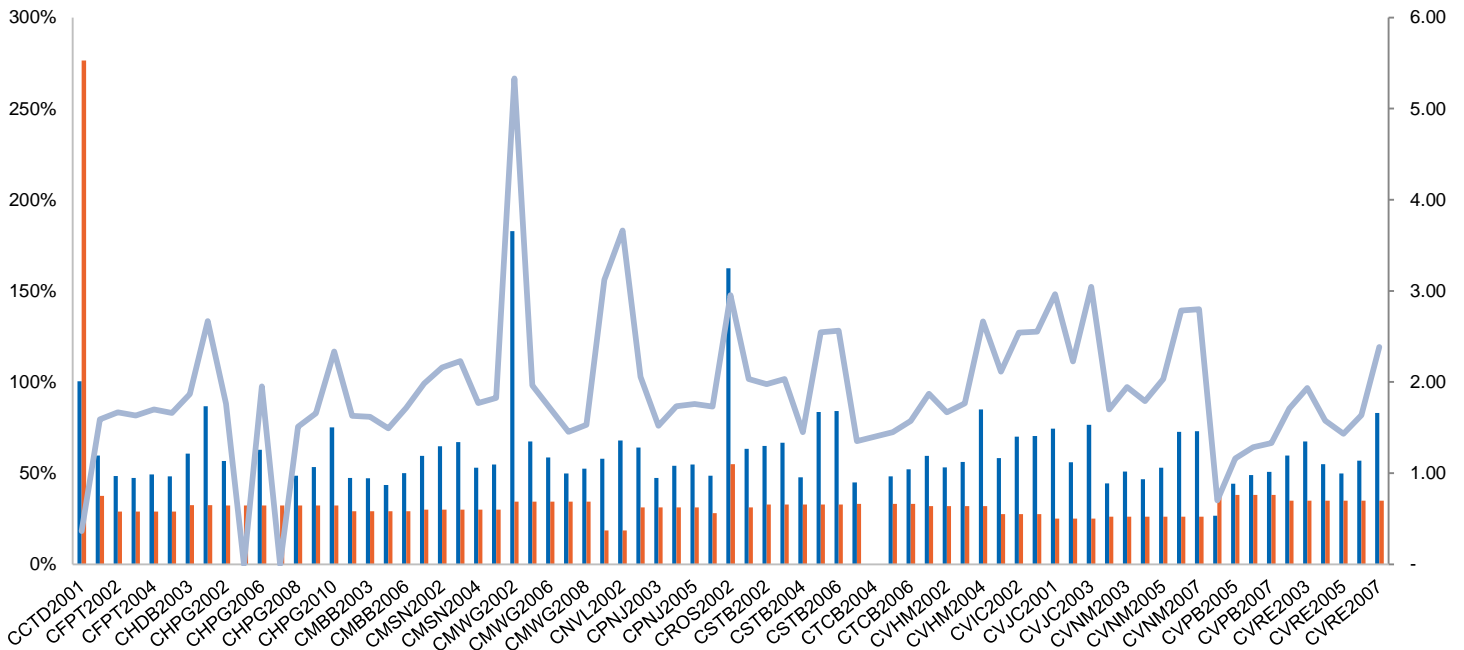
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格 相比的短期 上漲空間	短期停損	Reward/Risk
DPM		14.55	下跌	上漲			15.50	-
FPT		46.80	下跌	上漲			47.73	-
HPG	27.60	27.60	上漲	上漲	31.33	14%	25.98	2.30
MBB		17.00	下跌	上漲			17.56	-
MSN		57.60	下跌	上漲			58.61	-
MWG		83.50	下跌	上漲			85.62	-
NVL	53.00	64.20	上漲	上漲	59.59	12%	58.31	(1.24)
PNJ		59.50	下跌	上漲			60.70	-
REE	31.75	31.95	上漲	上漲	36.26	14%	30.31	3.14
STB		11.55	下跌	上漲			11.89	-
VHM	78.30	80.80	上漲	上漲	84.79	8%	73.25	1.28
VIC		91.40	下跌	上漲			94.94	-
VNM		116.50	下跌	上漲			117.90	-
VJC		107.70	下跌	上漲			111.46	-
VRE		27.10	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
CNVL2002	KISVN	9 月	5.00000 : 1	2,000	1,500,000	59,889	08/03/2021
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	4.93550 : 1	3,200	3,000,000	139,291	14/12/2020
CVNM2003	MBS	4 月	9.87100 : 1	1,450	3,000,000	92,787	01/09/2020
CVNM2004	SSI	6 月	0.98710 : 1	17,500	2,000,000	116,478	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



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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
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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