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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	-2.4%	2,000	48,030	0.10	OTM	27.1%	3.25	112	97%
CDPM2002	0.4%	2,330	23,390	0.05	OTM	16.4%	3.68	112	57%
CFPT2002	-8.2%	450	8,700	-	OTM	4.0%	21.33	7	36%
CFPT2003	6.1%	10,250	27,300	0.27	ITM	6.4%	4.56	85	48%
CFPT2004	9.4%	7,550	19,120	0.14	ITM	1.6%	7.12	20	50%
CFPT2006	6.7%	1,740	79,610	0.13	ITM	7.2%	4.96	78	47%
CHDB2003	23.1%	1,330	158,850	0.20	OTM	27.9%	2.91	112	58%
CHDB2005	10.4%	1,060	39,150	0.04	OTM	16.1%	3.52	60	80%
CHPG2002	2.8%	1,810	149,660	0.26	OTM	19.4%	3.60	112	56%
CHPG2005	2.0%	9,520	20,530	0.19	ITM	1.3%	2.95	58	55%
CHPG2006	3.5%	3,520	1,730	0.01	ITM	3.2%	3.89	47	66%
CHPG2007	2.4%	5,210	25,720	0.13	ITM	0.2%	5.40	3	97%
CHPG2008	3.4%	3,680	50,690	0.19	ITM	12.5%	4.50	100	49%
CHPG2009	2.1%	3,390	75,230	0.25	ITM	4.0%	3.84	78	52%
CHPG2010	2.1%	1,440	14,200	0.02	OTM	38.0%	1.83	190	75%
CMBB2002	22.6%	650	342,290	0.21	OTM	6.9%	10.29	20	45%
CMBB2003	12.3%	1,640	30,660	0.05	OTM	12.6%	5.30	85	44%
CMBB2005	6.9%	770	1,400	-	OTM	19.0%	5.47	75	42%
CMBB2006	9.8%	1,230	29,360	0.04	ITM	8.7%	4.96	78	49%
CMSN2001	-0.8%	1,300	122,780	0.16	OTM	25.9%	2.78	112	60%
CMSN2002	0.0%	1,060	6,010	0.01	OTM	17.1%	3.77	47	63%
CMSN2003	0.0%	30	104,390	-	OTM	22.1%	0.00	3	86%
CMSN2004	-0.8%	1,250	55,300	0.07	ITM	6.7%	6.32	38	55%
CMSN2005	0.0%	1,170	107,830	0.13	OTM	14.7%	4.53	78	52%
CMWG2005	2.6%	4,000	27,990	0.11	OTM	19.0%	3.58	58	68%
CMWG2006	-2.8%	700	11,320	0.01	OTM	35.1%	2.34	75	59%
CMWG2007	3.7%	9,710	14,710	0.14	OTM	15.1%	4.43	100	50%
CMWG2008	5.6%	940	68,810	0.06	OTM	12.4%	4.86	78	51%
CNVL2001	0.4%	2,390	8,030	0.02	OTM	17.0%	3.55	112	57%
CNVL2002	-2.3%	3,340	10	-	ITM	18.7%	3.03	172	67%
CPNJ2002	3.2%	2,270	19,910	0.04	OTM	21.4%	3.11	58	64%
CPNJ2003	15.6%	370	6,490	-	OTM	26.8%	4.40	75	45%
CPNJ2004	0.0%	330	163,360	0.06	OTM	13.3%	6.50	26	50%
CPNJ2005	9.9%	780	44,330	0.03	ITM	11.9%	4.60	78	54%
CREE2003	0.0%	880	80,930	0.07	ITM	7.2%	5.33	78	44%
CROS2002	7.7%	560	13,810	0.01	OTM	155.3%	0.09	112	162%
CSBT2001	5.3%	790	20,670	0.02	OTM	50.5%	0.99	112	63%
CSTB2002	4.1%	2,010	56,130	0.11	OTM	17.8%	3.34	112	63%
CSTB2003	6.3%	1,690	192,240	0.32	ITM	8.5%	4.98	47	65%
CSTB2004	9.4%	1,870	60,340	0.11	ITM	9.1%	4.45	100	47%
CSTB2005	4.7%	1,120	11,370	0.01	OTM	19.1%	2.99	81	84%
CSTB2006	0.0%	-	-	-	OTM	9.2%	-	190	0%
CTCB2003	3.1%	670	15,910	0.0100	OTM	22.5%	6.42	75	41%
CTCB2004	14.3%	2,000	193,960	0.37	-	-	-	-	-
CTCB2005	22.5%	2,120	19,340	0.04	OTM	15.1%	4.78	100	46%
CTCB2006	15.1%	1,980	25,610	0.05	ITM	4.8%	4.46	78	46%
CVHM2001	4.3%	1,700	86,790	0.15	OTM	27.6%	2.79	112	60%
CVHM2002	7.2%	12,860	15,020	0.19	ITM	11.2%	4.21	100	52%
CVHM2003	3.2%	1,610	44,980	0.07	ITM	6.6%	4.22	78	55%
CVHM2004	-1.8%	1,100	3,200	-	OTM	21.1%	2.74	60	85%
CVIC2001	1.1%	880	238,190	0.21	OTM	43.8%	1.12	112	56%



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CVIC2002	-25.0%	30	355,510	0.01	OTM	19.8%	0.00	3	86%
CVIC2003	3.7%	840	9,200	0.01	OTM	22.5%	2.33	60	72%
CVJC2001	-6.3%	600	2,360	-	OTM	65.7%	0.08	112	73%
CVJC2002	6.8%	1,100	59,750	0.06	OTM	17.5%	3.63	78	57%
CVJC2003	-0.9%	1,110	160	-	OTM	24.5%	1.68	60	79%
CVNM2002	-0.8%	1,300	158,050	0.21	OTM	25.7%	3.53	112	44%
CVNM2003	0.0%	2,450	107,550	0.27	ITM	0.9%	4.75	38	38%
CVNM2004	4.0%	15,510	11,400	0.17	OTM	13.7%	4.29	100	51%
CVNM2005	1.4%	2,130	28,870	0.06	ITM	7.2%	4.58	78	54%
CVNM2006	0.0%	1,150	300	-	OTM	23.2%	2.01	60	75%
CVNM2007	2.6%	1,950	570	-	OTM	36.7%	1.65	172	69%
CVPB2003	83.3%	990	186,210	0.12	ITM	0.6%	16.97	7	26%
CVPB2005	20.9%	1,850	80,820	0.14	ITM	1.5%	5.70	26	50%
CVPB2006	26.4%	2,490	41,230	0.09	OTM	15.9%	4.56	100	49%
CVPB2007	27.8%	1,470	45,240	0.06	ITM	11.3%	4.65	78	53%
CVRE2001	7.1%	150	389,910	0.05	OTM	35.7%	1.81	50	60%
CVRE2003	0.0%	980	83,510	0.08	OTM	45.0%	1.63	112	66%
CVRE2004	-25.0%	60	274,460	0.02	OTM	9.1%	9.21	3	51%
CVRE2005	6.7%	3,490	21,010	0.07	OTM	14.3%	4.33	100	51%
CVRE2006	4.1%	1,520	102,380	0.16	ITM	5.6%	3.93	78	55%
CVRE2007	-0.9%	1,160	23,110	0.03	OTM	42.0%	1.69	190	79%

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。

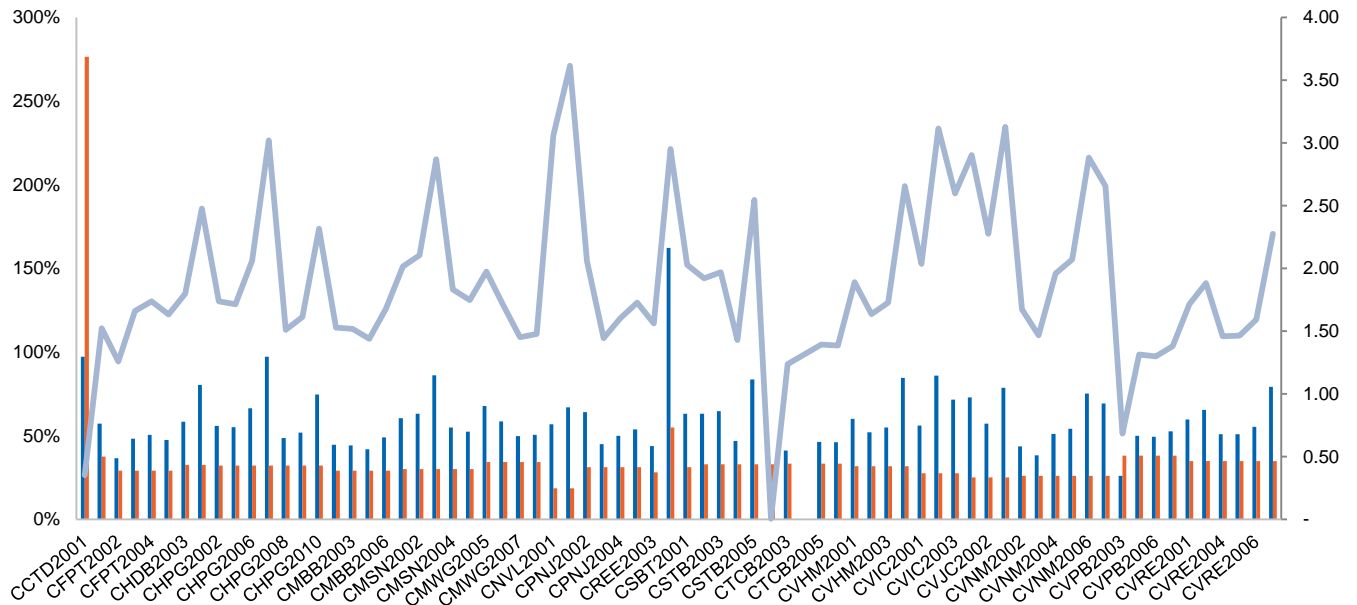
標的股票的技術建議綜合表

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		14.60	下跌	上漲			15.50	-
FPT	48.35	48.35	上漲	上漲	54.06	12%	47.73	9.21
HPG	27.60	28.15	上漲	上漲	31.33	14%	26.69	4.12
MBB		17.45	下跌	上漲			17.56	-
MSN		57.40	下跌	上漲			58.61	-
MWG		84.00	下跌	上漲			85.62	-
NVL	53.00	64.50	上漲	上漲	59.59	12%	60.95	(0.83)
PNJ		60.60	下跌	上漲			60.70	-
REE	31.75	32.10	上漲	上漲	36.26	14%	30.31	3.14
STB		11.80	下跌	上漲			11.89	-
VHM	78.30	80.80	上漲	上漲	84.79	8%	76.88	4.56
VIC		91.00	下跌	上漲			94.93	-
VNM		115.90	下跌	上漲			117.90	-
VJC		108.10	下跌	上漲			111.18	-
VRE	27.55	27.55	上漲	上漲	30.40	10%	27.49	48.87

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
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



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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
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
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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