

當日成交及相關指數

代碼	漲跌 (+/-%)	收盤	成交量 (合約)	成交值 (Bil.VND)	現金 狀態	Premium	槓桿	剩餘 交易盤數	隱含 波動
CACB2207	20.0%	120	220,300	0.03	OTM	4.8%		10	39%
CACB2208	9.3%	1,410	12,300	0.02	ITM	9.4%		122	55%
CACB2301	6.4%	830	300	-	OTM	18.4%		102	42%
CFPT2209	50.0%	30	100,600	-	OTM	9.7%	18.74	10	36%
CFPT2210	10.6%	520	153,700	0.07	OTM	18.3%	5.66	119	37%
CFPT2212	8.0%	1,210	57,900	0.07	ITM	2.0%	5.84	57	31%
CFPT2213	7.1%	1,350	6,600	0.01	ITM	9.3%	4.33	122	44%
CFPT2214	6.6%	1,450	5,300	0.01	ITM	12.4%	3.83	163	44%
CFPT2301	0.0%	1,750	-	-	OTM	17.4%	3.50	72	69%
CFPT2302	6.1%	1,390	100	-	OTM	22.9%	2.71	108	73%
CFPT2303	0.0%	1,000	-	-	OTM	19.3%	3.95	169	43%
CHDB2208	30.0%	130	56,500	0.01	OTM	6.5%	10.01	7	69%
CHPG2215	100.0%	40	1,746,500	0.05	OTM	9.9%	4.46	7	74%
CHPG2221	0.0%	10	1,057,800	0.01	OTM	17.6%	5.27	10	48%
CHPG2225	6.3%	1,520	416,800	0.62	ITM	1.2%	4.40	57	33%
CHPG2226	11.9%	2,160	28,100	0.06	ITM	11.8%	3.57	122	56%
CHPG2227	13.0%	2,260	104,200	0.22	ITM	17.5%	3.08	163	58%
CHPG2301	5.6%	2,270	500	-	ITM	10.5%	3.70	72	75%
CHPG2302	3.3%	2,530	1,000	-	ITM	17.7%	2.89	138	70%
CHPG2303	10.7%	2,480	100	-	OTM	23.8%	2.94	86	68%
CHPG2304	12.7%	1,770	500	-	OTM	24.6%	2.67	108	74%
CHPG2305	-15.0%	1,020	6,600	0.01	OTM	18.5%	4.38	102	50%
CHPG2306	15.4%	1,350	56,600	0.07	ITM	12.9%	3.61	169	46%
CKDH2209	0.0%	10	800	-	OTM	37.2%	0.00	7	110%
CMBB2210	0.0%	10	34,100	-	OTM	43.4%	0.00	10	85%
CMBB2211	7.7%	140	125,600	0.02	OTM	54.8%	1.46	119	54%
CMBB2213	2.6%	780	222,000	0.17	ITM	8.7%	5.13	57	56%
CMBB2214	12.8%	1,590	437,600	0.68	ITM	13.4%	3.72	122	55%
CMBB2215	11.1%	1,600	27,700	0.04	OTM	19.1%	3.24	163	55%
CMBB2301	10.5%	950	100,300	0.10	ITM	12.9%	3.53	72	81%
CMBB2302	8.3%	910	13,200	0.01	OTM	19.2%	3.58	72	63%
CMBB2303	-5.7%	660	11,200	0.01	OTM	24.3%	3.82	102	51%
CMSN2209	0.0%	10	2,200	-	OTM	31.8%	0.00	7	96%
CMSN2214	9.4%	350	40,200	0.01	OTM	22.2%	4.66	57	52%
CMSN2215	12.5%	720	40,600	0.03	OTM	28.9%	3.39	122	54%
CMWG2212	0.0%	10	15,000	-	OTM	87.8%	0.00	10	151%
CMWG2213	33.3%	160	874,200	0.13	OTM	37.4%	2.39	57	59%
CMWG2214	16.7%	490	283,800	0.14	OTM	28.5%	2.90	122	63%
CMWG2215	3.1%	670	162,400	0.11	OTM	29.3%	2.64	163	64%
CMWG2301	15.7%	810	900	-	OTM	29.9%	2.19	87	84%
CMWG2302	7.8%	550	25,700	0.01	OTM	33.3%	3.81	169	47%
CNVL2208	0.0%	10	24,100	-	OTM	606.2%	-	7	500%
CPDR2205	0.0%	10	51,000	-	OTM	334.0%	-	7	471%
CPOW2204	60.0%	80	467,200	0.03	OTM	6.5%	-	7	70%
CPOW2209	66.7%	50	129,900	-	OTM	22.5%	-	17	71%
CPOW2210	14.1%	1,050	217,500	0.22	ITM	4.1%	-	57	28%
CSTB2215	30.6%	640	880,400	0.55	ITM	0.3%	7.79	7	53%

CSTB2218	62.5%	130	512,500	0.06	OTM	11.5%	11.16	10	53%
CSTB2224	13.8%	3,630	96,700	0.35	ITM	7.5%	3.01	122	60%
CSTB2225	10.8%	3,700	45,900	0.17	ITM	10.1%	2.82	163	58%
CSTB2301	12.8%	1,760	1,200	-	OTM	25.0%	2.42	87	96%
CSTB2302	0.0%	1,070	-	-	OTM	19.7%	4.88	102	48%
CSTB2303	10.7%	3,110	8,300	0.03	ITM	11.3%	3.09	169	52%
CTCB2211	0.0%	10	6,100	-	OTM	54.6%	0.00	10	103%
CTCB2212	7.7%	140	78,000	0.01	OTM	63.8%	1.77	119	53%
CTCB2214	9.7%	790	46,700	0.04	ITM	8.0%	6.62	57	42%
CTCB2215	8.8%	1,230	14,700	0.02	ITM	15.5%	3.47	122	59%
CTCB2216	8.2%	1,320	4,000	0.01	ITM	3.8%		7	83%
CTCB2301	3.4%	1,510	200	-	OTM	37.7%	4.43	119	43%
CTPB2204	30.8%	170	145,900	0.02	OTM	20.4%	6.17	57	44%
CTPB2301	6.4%	830	1,800	-	OTM	29.8%	3.18	122	53%
CVHM2211	0.0%	30	100	-	OTM	36.0%	2.66	163	55%
CVHM2215	0.0%	10	11,300	-	ITM	13.8%		122	64%
CVHM2216	6.3%	170	1,011,800	0.16	OTM	25.4%		102	58%
CVHM2218	21.1%	230	264,900	0.06	OTM	27.9%	0.00	7	84%
CVHM2219	10.4%	740	52,900	0.04	ITM	0.3%	7.79	7	55%
CVHM2220	13.8%	910	76,600	0.07	ITM	1.6%	5.92	57	27%
CVIB2201	27.2%	2,480	10,500	0.03	OTM	15.6%	4.50	122	44%
CVIB2301	8.3%	1,040	1,300	-	OTM	18.2%	5.57	10	59%
CVJC2204	0.0%	10	12,600	-	OTM	29.4%	5.81	119	44%
CVNM2207	6.6%	650	173,200	0.11	ITM	9.9%	3.23	122	59%
CVNM2211	0.0%	1,950	41,700	0.08	ATM	20.6%	2.89	138	68%
CVNM2212	6.9%	1,090	1,700	-	ITM	18.2%	2.77	108	82%
CVPB2211	133.3%	70	1,216,200	0.07	OTM	5.0%	11.88	7	67%
CVPB2212	12.1%	370	450,100	0.16	OTM	6.5%	21.72	10	40%
CVPB2214	6.3%	1,190	783,900	0.94	OTM	16.8%	5.77	119	39%
CVPB2301	5.2%	1,020	42,400	0.04	OTM	7.1%	9.73	57	31%
CVPB2302	5.7%	2,400	200	-	OTM	20.0%	3.48	122	59%
CVRE2211	8.3%	130	473,800	0.06	OTM	28.5%	3.01	163	58%
CVRE2215	63.6%	180	811,100	0.16	OTM	23.7%	2.57	87	90%

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。

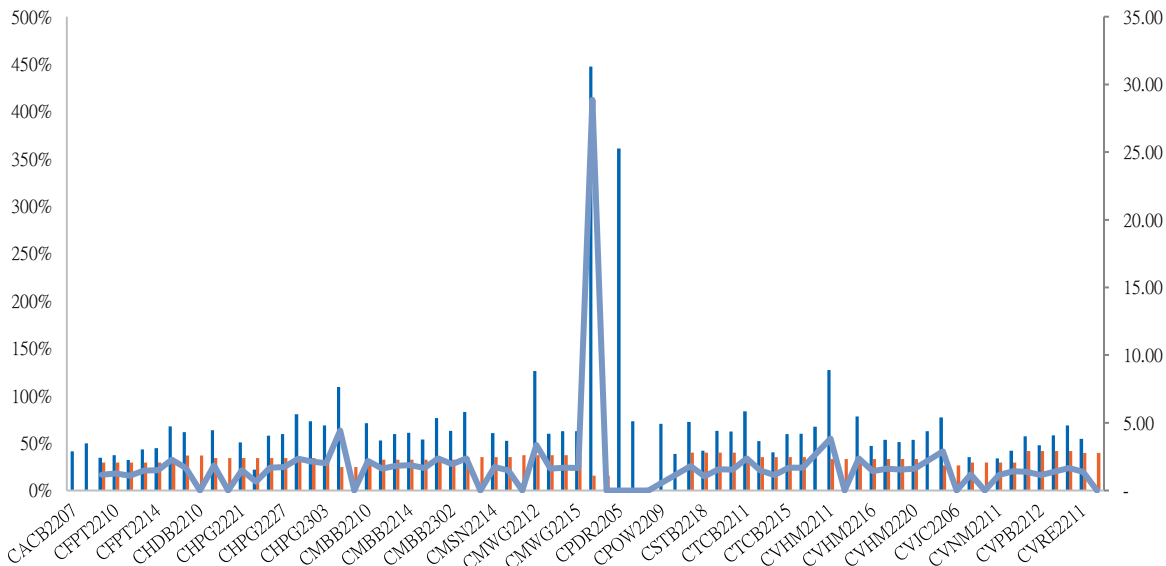
標的股票的技術建議綜合表

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
CTD	38.15	37.60	上漲	下跌	43.09	15%	34.57	1.38
DPM		33.80	下跌	下跌			35.44	-
FPT		80.50	下跌	上漲			81.34	-

HDB	18.50	18.50	上漲	下跌	19.99	8%	17.31	1.25
HPG		21.30	下跌	下跌			21.82	-
MBB		17.80	下跌	下跌			18.21	-
MSN	83.90	84.70	上漲	下跌	95.55	13%	78.53	2.17
MWG		40.00	下跌	下跌			41.28	-
NVL		11.35	下跌	下跌			11.75	-
PNJ		80.80	下跌	上漲			81.09	-
REE		68.80	下跌	下跌			70.42	-
STB		25.35	下跌	下跌			26.46	-
TCB		27.20	下跌	下跌			27.94	-
VHM	44.75	46.00	上漲	下跌	48.67	6%	42.85	2.06
VIC		54.00	下跌	下跌			55.37	-
VJC	104.90	104.90	上漲	下跌	113.48	8%	96.92	1.08
VNM		77.10	下跌	上漲			77.76	-
VPB	18.30	19.80	上漲	下跌	21.67	9%	18.52	(15.40)
VRE	29.10	28.50	上漲	下跌	31.90	12%	26.72	1.18

源自: YSVN

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
CACB2207	SSI	6 月	4.00000 : 1	1,100	5,000,000	25,500	29/03/2023
CFPT2205	VCI	3 月	5.93100 : 1	1,000	5,000,000	91,931	11/01/2023
CFPT2209	SSI	6 月	10.00000 : 1	1,850	5,000,000	88,000	29/03/2023
CFPT2210	SSI	11 月	10.00000 : 1	2,350	2,000,000	90,000	29/08/2023
CFPT2211	HCM	6 月	10.00000 : 1	1,500	5,000,000	85,000	28/02/2023

CFPT2212	ACBS - ACBS	3.5 月	10.00000 : 1	1,870	4,000,000	70,000	02/06/2023
CHDB2208	EPS - KIS	6 月	3.99790 : 1	1,100	5,000,000	19,189	24/03/2023
CHDB2210	EPS - KIS	3 月	3.99790 : 1	1,000	3,000,000	23,098	08/03/2023
CHPG2215	EPS - KIS	6 月	10.00000 : 1	1,000	10,000,000	22,999	24/03/2023
CHPG2219	EPS - KIS	4 月	5.00000 : 1	1,000	1,500,000	26,888	08/03/2023
CHPG2221	SSI	6 月	4.00000 : 1	1,000	5,000,000	25,000	29/03/2023
CHPG2223	HCM	3 月	2.00000 : 1	2,300	1,500,000	22,500	28/02/2023
CHPG2224	EPS - KIS	3 月	4.00000 : 1	1,000	3,000,000	22,222	27/02/2023
CHPG2225	ACBS - ACBS	6 月	3.00000 : 1	1,550	1,000,000	17,000	02/06/2023
CKDH2209	EPS - KIS	6 月	7.26900 : 1	1,200	5,000,000	36,344	24/03/2023
CKDH2212	EPS - KIS	3 月	8.00000 : 1	1,000	2,000,000	41,999	08/03/2023
CMBB2210	SSI	3 月	2.00000 : 1	2,000	1,500,000	25,500	29/03/2023
CMBB2211	SSI	11 月	4.00000 : 1	1,200	2,000,000	27,000	29/08/2023
CMBB2212	EPS - KIS	3 月	10.00000 : 1	1,000	1,000,000	17,777	27/02/2023
CMBB2213	ACBS - ACBS	6 月	3.00000 : 1	1,550	1,500,000	17,000	02/06/2023
CMSN2209	EPS - KIS	5 月	19.85390 : 1	1,400	5,000,000	111,413	24/03/2023
CMSN2210	VCI	6 月	8.00000 : 1	1,000	2,000,000	116,000	11/01/2023
CMSN2212	EPS - KIS	3 月	20.00000 : 1	1,100	3,000,000	112,233	08/03/2023
CMSN2213	HCM	3 月	10.00000 : 1	2,100	1,500,000	110,000	28/02/2023
CMSN2214	ACBS - ACBS	11 月	10.00000 : 1	1,640	3,000,000	100,000	02/06/2023
CMWG2210	EPS - KIS	6 月	20.00000 : 1	1,000	1,000,000	58,999	08/03/2023
CMWG2212	SSI	6 月	10.00000 : 1	1,650	5,000,000	75,000	29/03/2023
CMWG2213	ACBS - ACBS	11 月	6.00000 : 1	2,760	3,000,000	54,000	02/06/2023
CNVL2208	EPS - KIS	6.5 月	16.00000 : 1	1,200	1,000,000	79,999	24/03/2023
CNVL2210	EPS - KIS	5 月	16.00000 : 1	1,100	3,000,000	88,888	08/03/2023
CPDR2205	EPS - KIS	9 月	16.00000 : 1	1,000	8,000,000	52,999	24/03/2023
CPDR2206	EPS - KIS	3 月	10.00000 : 1	1,000	2,000,000	51,888	27/02/2023
CPNJ2205	VCI	6.5 月	4.43540 : 1	1,100	1,000,000	95,359	11/01/2023
CPOW2204	EPS - KIS	6 月	5.00000 : 1	1,000	5,000,000	13,979	24/03/2023
CPOW2205	VCI	6 月	1.00000 : 1	1,000	4,000,000	13,900	11/01/2023
CPOW2208	EPS - KIS	6.5 月	4.00000 : 1	1,000	1,000,000	15,222	08/03/2023
CTCB2214	ACBS - ACBS	3.5 月	3.00000 : 1	2,470	6,000,000	27,000	02/06/2023
CTPB2204	EPS - KIS	3 月	10.00000 : 1	1,000	1,500,000	23,888	24/03/2023
CVHM2211	EPS - KIS	3 月	16.00000 : 1	1,000	1,500,000	64,999	24/03/2023
CVHM2213	EPS - KIS	3.5 月	16.00000 : 1	1,000	1,000,000	63,979	08/03/2023
CVHM2217	EPS - KIS	6.5 月	10.00000 : 1	1,000	1,000,000	51,999	27/02/2023
CVHM2218	ACBS - ACBS	11 月	6.00000 : 1	1,650	3,000,000	54,000	02/06/2023

源自：FiinPro, YSVN

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