

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	0.0%	70	233,500	0.01	OTM	7.4%		6	56%
CACB2208	4.0%	1,300	30,500	0.04	ITM	11.3%		118	59%
CACB2301	-33.8%	430	3,200	-	OTM	19.0%		98	33%
CFPT2209	0.0%	10	81,700	-	OTM	13.5%	1.82	6	49%
CFPT2210	-2.4%	400	104,100	0.04	OTM	21.1%	5.68	115	37%
CFPT2212	1.0%	1,040	25,800	0.03	ITM	3.6%	6.13	53	40%
CFPT2213	-1.7%	1,170	8,800	0.01	ITM	11.1%	4.39	118	46%
CFPT2214	0.0%	1,270	6,200	0.01	ITM	14.3%	3.86	159	45%
CFPT2301	0.0%	1,750	-	-	OTM	21.8%	2.64	68	81%
CFPT2302	0.8%	1,230	4,100	0.01	OTM	25.4%	2.44	104	75%
CFPT2303	-18.9%	770	55,300	0.04	OTM	20.7%	4.30	165	41%
CHDB2208	0.0%	10	191,300	-	OTM	8.0%	6.02	3	60%
CHPG2215	0.0%	10	251,500	-	OTM	15.5%	0.00	3	117%
CHPG2221	0.0%	10	21,500	-	OTM	25.2%	0.00	6	84%
CHPG2225	3.0%	1,380	568,400	0.75	ITM	5.7%	4.28	53	67%
CHPG2226	6.6%	1,950	37,500	0.07	ITM	17.0%	3.21	118	66%
CHPG2227	5.7%	2,030	508,100	0.97	OTM	22.8%	2.77	159	65%
CHPG2301	-6.0%	1,880	300	-	ITM	13.8%	3.60	68	80%
CHPG2302	-2.5%	2,370	3,900	0.01	ATM	23.7%	2.49	134	80%
CHPG2303	0.0%	2,130	-	-	OTM	30.2%	2.11	82	75%
CHPG2304	6.3%	1,520	1,600	-	OTM	30.2%	2.16	104	79%
CHPG2305	-2.5%	780	24,100	0.02	OTM	23.8%	3.88	98	53%
CHPG2306	8.6%	1,140	607,100	0.64	ATM	17.1%	3.51	165	50%
CKDH2209	0.0%	10	1,400	-	OTM	41.4%	0.00	3	206%
CMBB2210	0.0%	10	-	-	OTM	47.5%	0.00	6	121%
CMBB2211	8.3%	130	229,100	0.03	OTM	59.1%	1.06	115	57%
CMBB2213	1.4%	730	51,900	0.04	ITM	10.9%	4.77	53	64%
CMBB2214	-2.1%	1,400	5,300	0.01	ITM	14.5%	3.80	118	54%
CMBB2215	-1.4%	1,430	61,900	0.09	OTM	20.6%	3.24	159	55%
CMBB2301	1.2%	850	11,900	0.01	ITM	13.9%	3.56	68	82%
CMBB2302	-4.8%	800	300	-	OTM	21.4%	3.20	68	66%
CMBB2303	-9.5%	380	59,500	0.02	OTM	24.6%	5.25	98	42%
CMSN2209	0.0%	10	-	-	OTM	36.9%	0.00	3	186%
CMSN2214	0.0%	300	45,800	0.01	OTM	26.4%	3.34	53	58%
CMSN2215	13.5%	590	93,000	0.05	OTM	32.4%	3.17	118	54%
CMWG2212	0.0%	10	9,000	-	OTM	97.1%	0.00	6	214%
CMWG2213	-15.4%	110	162,100	0.02	OTM	43.5%	1.50	53	62%
CMWG2214	2.6%	400	24,600	0.01	OTM	32.5%	2.67	118	64%
CMWG2215	1.8%	570	55,800	0.03	OTM	33.1%	2.50	159	65%
CMWG2301	0.0%	650	-	-	OTM	33.5%	1.90	83	83%
CMWG2302	-5.4%	350	371,000	0.13	OTM	36.7%	4.62	165	43%
CNVL2208	0.0%	10	48,100	-	OTM	622.2%	-	3	500%
CPDR2205	0.0%	10	300	-	OTM	350.5%	-	3	500%
CPOW2204	0.0%	30	609,600	0.01	OTM	10.0%	-	3	110%
CPOW2209	0.0%	20	459,100	0.01	OTM	27.7%	-	13	76%
CPOW2210	3.3%	950	88,800	0.08	OTM	8.6%	-	53	42%
CSTB2215	11.9%	470	1,526,200	0.67	ITM	1.5%	10.21	3	128%

CSTB2218	0.0%	60	1,395,700	0.08	OTM	16.2%	1.61	6	73%
CSTB2224	4.8%	3,290	77,300	0.25	ITM	9.8%	3.03	118	66%
CSTB2225	4.2%	3,440	310,800	1.04	ITM	13.1%	2.76	159	65%
CSTB2301	-3.8%	1,520	100	-	OTM	27.9%	2.22	83	97%
CSTB2302	9.8%	670	2,500	-	OTM	22.1%	6.05	98	43%
CSTB2303	1.9%	2,650	105,100	0.28	ITM	12.8%	3.25	165	51%
CTCB2211	0.0%	10	-	-	OTM	60.2%	0.00	6	147%
CTCB2212	8.3%	130	32,300	-	OTM	69.6%	1.19	115	56%
CTCB2214	0.0%	700	23,200	0.02	OTM	10.9%	6.07	53	49%
CTCB2215	-1.9%	1,060	10,400	0.01	OTM	17.1%	3.52	118	59%
CTCB2216	-3.3%	1,160	300	-	ITM	1.8%		3	52%
CTCB2301	0.0%	1,360	-	-	OTM	48.7%	2.20	115	51%
CTPB2204	-16.7%	50	15,800	-	OTM	29.7%	2.51	53	57%
CTPB2301	-3.0%	650	34,000	0.02	OTM	39.2%	1.99	118	61%
CVHM2211	0.0%	30	300	-	OTM	45.8%	1.79	159	62%
CVHM2215	0.0%	10	2,800	-	ITM	15.9%		118	66%
CVHM2216	6.7%	160	439,000	0.07	OTM	25.5%		98	44%
CVHM2218	11.1%	200	569,500	0.11	OTM	27.1%	0.00	3	143%
CVHM2219	30.0%	650	28,500	0.02	ITM	0.4%	10.40	3	86%
CVHM2220	22.7%	810	113,900	0.09	ITM	3.9%	5.93	53	43%
CVIB2201	0.9%	2,190	900	-	OTM	17.7%	4.54	118	44%
CVIB2301	0.0%	500	-	-	OTM	18.9%	0.60	6	86%
CVJC2204	0.0%	10	26,800	-	OTM	30.1%	5.53	115	45%
CVNM2207	2.2%	470	271,500	0.13	ITM	12.7%	2.93	118	72%
CVNM2211	-4.3%	1,760	4,700	0.01	OTM	21.8%	2.75	134	72%
CVNM2212	-1.1%	880	8,600	0.01	ITM	19.0%	2.71	104	86%
CVPB2211	0.0%	90	66,200	0.01	ITM	1.8%	25.13	3	55%
CVPB2212	5.7%	370	231,400	0.08	OTM	4.5%	28.75	6	39%
CVPB2214	12.1%	1,300	318,400	0.39	OTM	15.7%	5.49	115	41%
CVPB2301	5.0%	1,050	318,100	0.33	ATM	5.3%	10.57	53	27%
CVPB2302	7.6%	2,420	100	-	OTM	16.1%	4.22	118	50%
CVRE2211	0.0%	80	191,600	0.01	OTM	25.6%	3.36	159	54%
CVRE2215	15.4%	150	471,500	0.06	OTM	21.3%	2.80	83	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

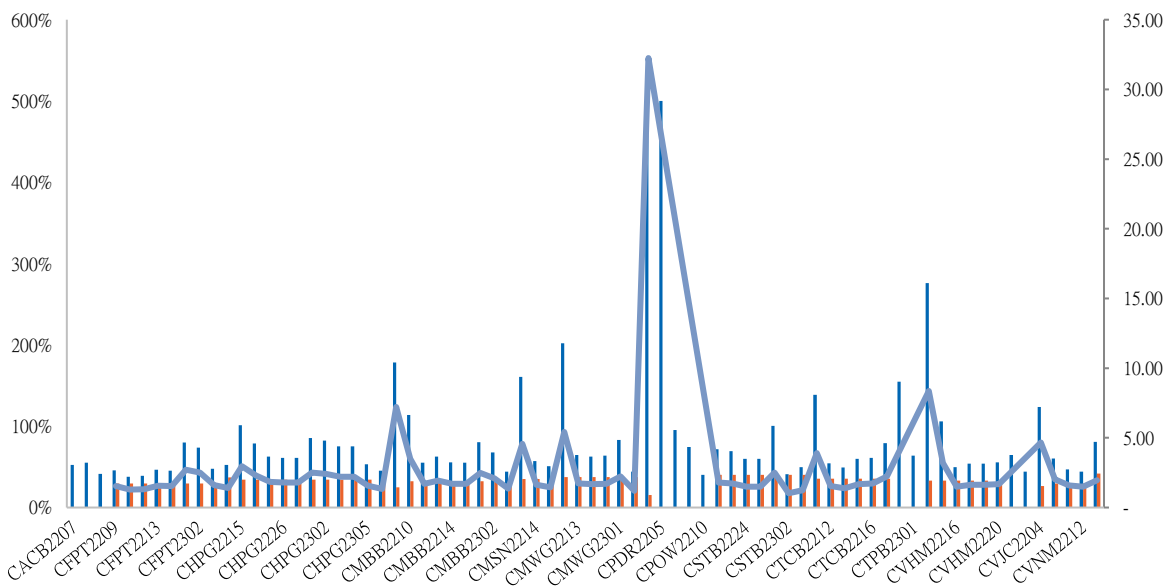
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD	38.15	37.25	上漲	下跌	43.09	16%	34.57	1.38
DPM		33.60	下跌	下跌			35.19	-
FPT		78.10	下跌	上漲			80.77	-



HDB	18.50	17.40	上漲	下跌	19.99	15%	17.31	1.25
HPG		20.45	下跌	下跌			21.62	-
MBB		17.35	下跌	下跌			18.15	-
MSN	83.90	80.10	上漲	下跌	95.55	19%	78.53	2.17
MWG		38.50	下跌	下跌			40.56	-
NVL		11.05	下跌	下跌			11.75	-
PNJ		79.00	下跌	上漲			81.09	-
REE		67.00	下跌	下跌			69.41	-
STB		24.60	下跌	下跌			26.13	-
TCB		26.35	下跌	下跌			27.71	-
VHM		45.40	下跌	下跌			46.37	-
VIC		52.80	下跌	下跌			55.12	-
VJC	104.90	103.80	上漲	下跌	113.48	9%	97.72	1.19
VNM		74.40	下跌	上漲			77.10	-
VPB	18.30	20.35	上漲	下跌	21.67	6%	18.75	(7.51)
VRE	29.10	29.45	上漲	下跌	31.90	8%	27.37	1.62

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
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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