

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
CACB2208	-1.6%	1,270	77,100	0.10	ITM	6.7%		77	58%
CACB2301	-7.4%	250	74,300	0.02	OTM	13.3%		57	29%
CFPT2210	3.4%	300	445,800	0.14	OTM	14.1%	8.77	74	33%
CFPT2212	1.8%	1,150	299,000	0.35	ITM	0.0%	7.05	12	0%
CFPT2213	2.5%	1,240	2,800	-	ITM	6.6%	5.05	77	46%
CFPT2214	0.0%	1,350	76,300	0.10	ITM	9.8%	4.31	118	45%
CFPT2301	0.0%	1,040	-	-	OTM	10.7%	5.39	27	69%
CFPT2302	0.0%	970	-	-	OTM	16.2%	3.76	63	67%
CFPT2303	2.9%	710	88,200	0.06	OTM	14.2%	5.54	124	36%
CHPG2225	-2.3%	1,670	168,700	0.29	ITM	1.0%	4.35	12	93%
CHPG2226	-5.4%	2,090	69,800	0.15	ITM	8.6%	4.07	77	61%
CHPG2227	-3.1%	2,170	1,794,700	3.96	ITM	13.9%	3.44	118	61%
CHPG2301	0.0%	2,130	-	-	ITM	6.7%	4.68	27	99%
CHPG2302	-1.6%	2,480	2,100	0.01	ITM	14.5%	3.21	93	77%
CHPG2303	-3.7%	1,810	3,000	0.01	OTM	17.9%	3.48	41	74%
CHPG2304	-10.1%	1,160	23,300	0.03	OTM	16.1%	4.10	63	63%
CHPG2305	0.0%	680	32,500	0.02	OTM	12.7%	6.47	57	45%
CHPG2306	-4.9%	1,170	1,048,400	1.25	ITM	7.8%	4.47	124	39%
CMBB2211	-10.0%	90	323,700	0.03	OTM	48.3%	1.09	74	56%
CMBB2213	-9.4%	580	358,500	0.22	ITM	1.6%	9.52	12	53%
CMBB2214	1.2%	1,660	617,900	1.00	ITM	10.1%	4.10	77	63%
CMBB2215	-7.2%	1,550	108,200	0.18	ITM	14.4%	3.74	118	55%
CMBB2301	-5.8%	810	200,300	0.17	ITM	5.9%	5.14	27	88%
CMBB2302	0.0%	770	-	-	OTM	13.5%	4.19	27	81%
CMBB2303	-10.0%	270	281,000	0.07	OTM	15.7%	8.84	57	37%
CMSN2214	50.0%	30	126,700	-	OTM	37.2%	0.00	12	88%
CMSN2215	-5.3%	180	162,100	0.03	OTM	42.0%	2.31	77	55%
CMWG2213	50.0%	30	27,600	-	OTM	42.0%	0.00	12	98%
CMWG2214	3.6%	290	740,500	0.20	OTM	29.5%	2.77	77	66%
CMWG2215	-4.3%	440	334,800	0.15	OTM	29.5%	2.86	118	63%
CMWG2301	-2.8%	350	300	-	OTM	27.8%	1.88	42	83%
CMWG2302	-3.6%	270	879,200	0.24	OTM	35.3%	4.80	124	45%
CPOW2210	-14.1%	730	87,000	0.06	ITM	3.2%		12	50%
CSTB2224	-5.4%	4,020	68,900	0.28	ITM	3.9%	3.16	77	63%
CSTB2225	-4.2%	4,140	531,700	2.24	ITM	6.6%	2.91	118	62%
CSTB2301	-4.1%	1,390	6,700	0.01	ITM	13.2%	3.93	42	89%
CSTB2302	-20.5%	620	85,600	0.06	OTM	9.0%	10.18	57	32%
CSTB2303	-4.3%	3,300	193,900	0.66	ITM	5.9%	3.41	124	47%
CTCB2212	-11.1%	80	114,300	0.01	OTM	51.5%	2.12	74	51%
CTCB2214	-13.4%	840	174,600	0.16	ITM	0.9%	10.15	12	41%
CTCB2215	-7.4%	1,370	12,600	0.02	ITM	9.3%	4.03	77	62%
CTCB2216	-5.6%	1,510	500	-	ITM	14.7%	3.30	118	64%
CTCB2301	0.0%	1,610	-	-	OTM	19.1%	3.06	63	87%
CTPB2301	0.0%	800	37,300	0.03	OTM	10.1%		57	49%
CVHM2216	4.8%	220	1,398,800	0.30	OTM	19.4%	7.56	74	38%
CVHM2218	47.4%	280	1,826,900	0.49	OTM	4.3%	14.69	12	43%
CVHM2219	19.4%	1,110	52,000	0.06	OTM	15.3%	4.45	77	55%

CVHM2220	4.8%	1,300	161,500	0.21	OTM	20.8%	3.59	118	55%
CVIB2201	-1.4%	2,070	126,800	0.26	ITM	10.8%		77	66%
CVIB2301	-8.3%	220	86,700	0.02	OTM	18.7%		57	36%
CVNM2211	-7.3%	510	234,900	0.12	ITM	1.2%	16.56	12	28%
CVNM2212	-5.1%	370	41,500	0.01	OTM	21.0%	5.06	77	43%
CVPB2212	-17.4%	190	1,651,500	0.32	OTM	31.0%	6.50	74	47%
CVPB2214	-5.8%	970	1,435,500	1.42	ITM	8.7%	3.78	77	64%
CVPB2301	-9.4%	770	151,700	0.12	OTM	19.2%	3.30	93	70%
CVPB2302	-6.5%	1,740	33,500	0.06	ITM	15.0%	3.44	63	83%
CVRE2216	-5.6%	340	928,000	0.31	OTM	16.0%	7.63	74	40%
CVRE2219	-22.2%	140	606,700	0.09	OTM	26.2%	3.71	118	55%

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。

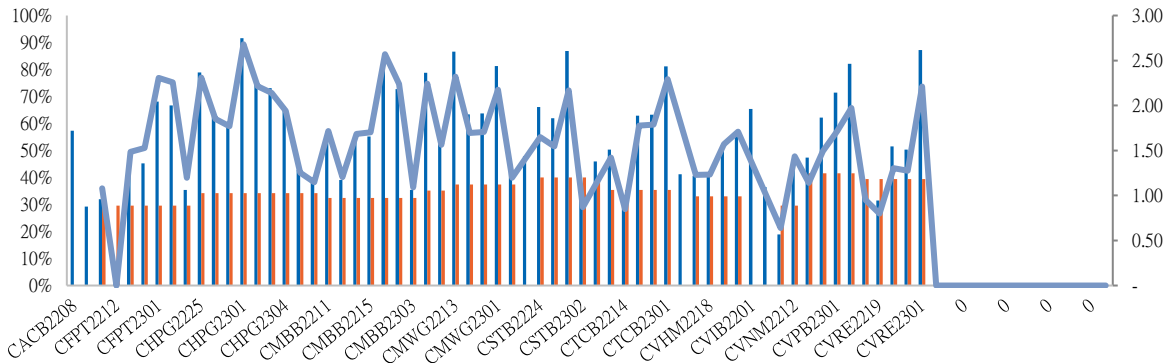
為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

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	64.00	上漲	上漲	43.09	-33%	59.02	(0.24)
DPM		33.00	下跌	下跌			34.23	-
FPT	80.50	81.50	上漲	上漲	90.23	11%	79.84	14.73
HDB	19.50	19.60	上漲	上漲	21.07	7%	18.91	2.68
HPG	22.00	21.80	上漲	上漲	25.38	16%	21.42	5.83
MBB	18.85	18.45	上漲	上漲	21.15	15%	18.38	4.91
MSN		73.10	下跌	下跌			74.89	-
MWG		38.15	下跌	下跌			39.66	-
NVL		13.30	下跌	下跌			14.32	-
PNJ		74.60	下跌	下跌			76.63	-
REE		66.70	下跌	上漲			67.65	-
STB	26.35	27.00	上漲	上漲	30.11	12%	26.16	20.03
TCB		29.25	下跌	上漲			30.19	-
VHM	51.20	53.40	上漲	上漲	55.02	3%	50.44	5.00
VIC	54.40	53.20	上漲	下跌	61.96	16%	52.24	3.49
VJC		98.30	下跌	下跌			99.72	-
VNM		69.00	下跌	下跌			70.89	-
VPB		19.20	下跌	上漲			20.20	-
VRE		27.90	下跌	上漲			28.63	-

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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