

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	0.0%	1,300	259,300	0.34	OTM	24.8%		66	122%
CACB2301	8.3%	260	319,800	0.08	OTM	31.9%		46	60%
CFPT2210	-13.9%	310	415,900	0.13	OTM	11.5%	9.71	63	32%
CFPT2212	-1.5%	1,340	162,700	0.22	ITM	-0.1%	6.23	1	0%
CFPT2213	-4.4%	1,310	40,300	0.05	ITM	4.9%	5.25	66	45%
CFPT2214	-7.7%	1,430	95,900	0.14	ITM	8.1%	4.42	107	45%
CFPT2301	-2.9%	1,010	19,900	0.02	OTM	7.9%	6.86	16	76%
CFPT2302	0.0%	990	100	-	OTM	13.7%	4.25	52	68%
CFPT2303	-11.4%	620	162,100	0.11	OTM	10.4%	7.05	113	30%
CHPG2225	-3.3%	1,460	69,000	0.10	ITM	-0.1%	4.89	1	0%
CHPG2226	-1.1%	1,750	18,300	0.03	ITM	7.5%	4.64	66	56%
CHPG2227	-2.6%	1,900	1,034,900	1.94	ITM	13.6%	3.69	107	59%
CHPG2301	-3.7%	1,550	2,500	-	ITM	3.3%	6.44	16	80%
CHPG2302	-1.4%	2,110	600	-	ITM	13.2%	3.56	82	72%
CHPG2303	0.0%	1,310	-	-	OTM	17.8%	3.25	30	76%
CHPG2304	0.0%	840	-	-	OTM	15.3%	4.74	52	58%
CHPG2305	0.0%	500	7,900	-	OTM	13.1%	7.13	46	45%
CHPG2306	1.8%	1,110	503,900	0.54	ITM	9.0%	4.46	113	43%
CMBB2211	16.7%	70	547,900	0.04	OTM	45.1%	1.19	63	55%
CMBB2213	3.7%	560	404,800	0.22	ITM	-0.6%	11.19	1	0%
CMBB2214	-3.8%	1,540	199,600	0.30	ITM	6.8%	4.77	66	54%
CMBB2215	0.6%	1,560	45,400	0.07	ITM	12.3%	3.98	107	54%
CMBB2301	-1.3%	760	24,000	0.02	ITM	2.9%	5.99	16	83%
CMBB2302	0.0%	540	-	-	OTM	8.9%	6.54	16	71%
CMBB2303	4.0%	260	142,600	0.04	OTM	13.4%	9.77	46	37%
CMSN2214	0.0%	10	173,100	-	OTM	39.4%	0.00	1	308%
CMSN2215	0.0%	140	142,300	0.02	OTM	44.0%	1.71	66	57%
CMWG2213	0.0%	10	4,179,100	0.04	OTM	37.6%	0.00	1	302%
CMWG2214	3.8%	270	1,163,000	0.30	OTM	25.2%	3.36	66	63%
CMWG2215	0.0%	480	654,500	0.31	OTM	26.7%	2.95	107	65%
CMWG2301	-3.3%	290	100	-	OTM	23.0%	2.35	31	80%
CMWG2302	0.0%	300	2,230,000	0.62	OTM	31.8%	4.85	113	46%
CPOW2210	-2.9%	680	68,400	0.05	ITM	0.2%		1	76%
CSTB2224	-2.9%	4,320	293,300	1.25	ITM	2.3%	3.13	66	58%
CSTB2225	1.6%	4,410	13,500	0.06	ITM	4.7%	2.93	107	58%
CSTB2301	3.8%	1,360	15,700	0.02	ITM	8.9%	4.84	31	84%
CSTB2302	-1.3%	790	5,300	-	OTM	6.4%	9.52	46	33%
CSTB2303	-4.6%	3,700	30,600	0.11	ITM	5.0%	3.29	113	49%
CTCB2212	14.3%	80	26,800	-	OTM	46.3%	2.27	63	51%
CTCB2214	4.1%	1,020	258,300	0.26	ITM	-0.8%	9.90	1	0%
CTCB2215	4.3%	1,460	3,700	0.01	ITM	6.7%	4.25	66	60%
CTCB2216	0.0%	1,520	124,100	0.19	ITM	10.8%	3.67	107	57%
CTCB2301	1.4%	1,470	25,000	0.04	ITM	13.6%	4.00	52	76%
CTPB2301	24.4%	1,120	136,800	0.14	ITM	1.2%		46	22%
CVHM2216	-5.0%	190	582,000	0.11	OTM	19.8%	7.34	63	40%
CVHM2218	-22.7%	170	203,000	0.04	OTM	3.8%	7.46	1	131%
CVHM2219	-12.1%	940	21,500	0.02	OTM	14.5%	4.86	66	53%

CVHM2220	0.0%	1,500	34,900	0.04	OTM	23.6%	2.92	107	66%
CVIB2201	-0.5%	2,180	17,900	0.04	ITM	7.9%		66	63%
CVIB2301	0.0%	210	157,000	0.03	OTM	14.5%		46	33%
CVNM2211	-57.1%	30	768,800	0.02	OTM	1.3%	94.08	1	32%
CVNM2212	-4.5%	210	106,900	0.02	OTM	24.4%	4.83	66	43%
CVPB2212	0.0%	180	133,000	0.02	OTM	29.5%	6.40	63	49%
CVPB2214	0.0%	930	1,650,100	1.51	ITM	6.8%	4.11	66	60%
CVPB2301	0.0%	730	47,200	0.03	OTM	17.1%	3.58	82	68%
CVPB2302	-3.6%	1,590	300	-	ITM	12.3%	3.94	52	79%
CVRE2216	0.0%	250	215,400	0.05	OTM	19.2%	7.57	63	43%
CVRE2219	-66.7%	10	956,600	0.01	OTM	28.5%	3.94	107	54%

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。

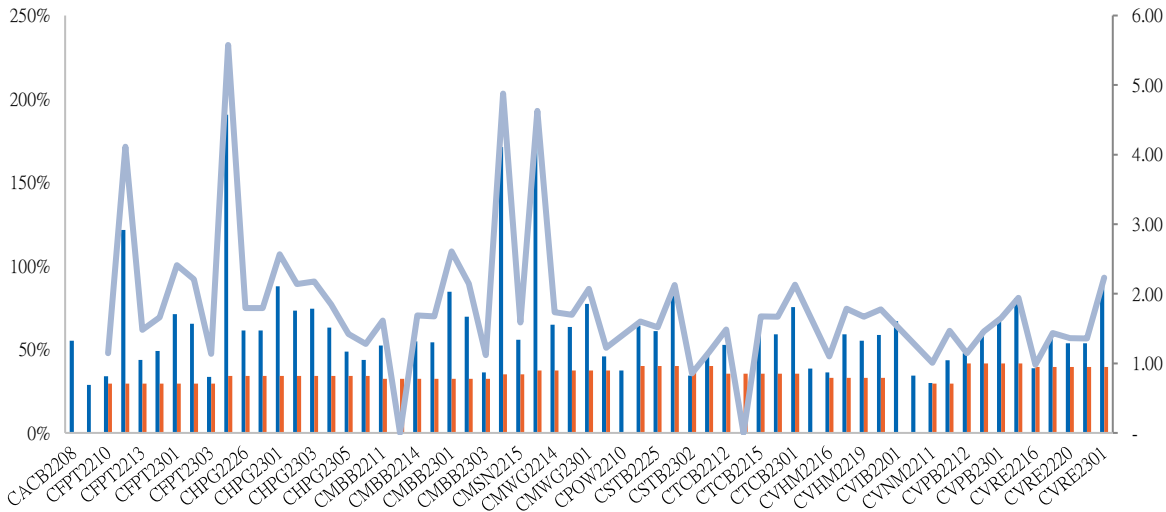
為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

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%	60.99	(0.22)
DPM		31.60	下跌	下跌			32.67	-
FPT	80.50	83.50	上漲	上漲	90.23	8%	81.43	(10.46)
HDB	19.50	18.60	上漲	上漲	21.07	13%	18.24	1.24
HPG		21.40	下跌	上漲			22.01	-
MBB	18.85	18.80	上漲	上漲	21.15	12%	18.38	4.91
MSN		71.80	下跌	下跌			74.00	-
MWG		39.30	下跌	下跌			39.51	-
NVL	13.90	13.90	上漲	下跌	15.91	14%	12.83	1.89
PNJ		70.30	下跌	下跌			72.65	-
REE	60.60	61.30	上漲	上漲	69.44	13%	59.71	9.96
STB	26.35	28.00	上漲	上漲	30.11	8%	26.98	(5.96)
TCB	30.50	30.30	上漲	上漲	33.01	9%	29.13	1.83
VHM	51.20	53.00	上漲	上漲	55.02	4%	52.71	(2.54)
VIC		52.00	下跌	下跌			53.67	-
VJC		97.50	下跌	下跌			99.72	-
VNM		66.10	下跌	下跌			68.11	-
VPB		19.40	下跌	上漲			19.86	-
VRE		26.85	下跌	上漲			27.98	-

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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