



**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	3.0%	1,360	66,400	0.09	ITM	3.1%		54	46%
CACB2301	-9.1%	300	368,700	0.12	OTM	8.4%		34	33%
CFPT2210	-3.1%	310	187,600	0.06	OTM	10.2%	9.96	51	33%
CFPT2213	0.0%	1,360	6,300	0.01	ITM	4.3%	5.36	54	45%
CFPT2214	-2.0%	1,470	119,100	0.18	ITM	7.3%	4.51	95	45%
CFPT2301	0.0%	880	-	-	ITM	5.7%	9.43	4	105%
CFPT2302	-3.1%	950	1,100	-	OTM	11.8%	4.71	40	72%
CFPT2303	1.6%	620	49,900	0.03	OTM	9.1%	7.36	101	27%
CHDB2301	-5.7%	660	10,800	0.01	OTM	3.9%		94	66%
CHPG2226	3.3%	2,500	62,200	0.15	ITM	4.5%	4.27	54	60%
CHPG2227	0.4%	2,530	3,226,800	8.15	ITM	9.0%	3.71	95	61%
CHPG2301	1.4%	2,220	21,800	0.05	ITM	0.0%	5.28	4	73%
CHPG2302	0.0%	2,720	-	-	ITM	8.5%	3.69	70	77%
CHPG2303	-4.7%	1,610	4,100	0.01	OTM	8.8%	6.50	18	71%
CHPG2304	-0.9%	1,110	23,100	0.03	ITM	7.5%	6.40	40	52%
CHPG2305	-1.4%	700	31,700	0.02	ITM	4.9%	9.71	34	39%
CHPG2306	-1.4%	1,380	745,300	1.04	ITM	2.9%	4.69	101	35%
CHPG2307	0.0%	1,290	57,000	0.07	ITM	-3.3%		139	68%
CHPG2308	1.8%	1,140	1,100	-	ITM	-5.7%		94	68%
CHPG2309	-8.2%	1,340	502,900	0.68	OTM	2.3%		242	54%
CHPG2310	0.0%	870	8,500	0.01	ITM	-1.0%		74	57%
CHPG2311	1.5%	1,370	100	-	ITM	-9.4%		117	56%
CHPG2312	0.9%	1,170	100	-	OTM	1.4%		139	100%
CHPG2313	1.4%	1,400	38,100	0.05	ITM	-0.5%		182	84%
CMBB2211	-11.1%	80	380,800	0.03	OTM	35.3%	1.86	51	34%
CMBB2214	-2.5%	1,970	96,900	0.19	ITM	3.7%	4.65	54	187%
CMBB2215	-2.5%	1,960	18,200	0.04	ITM	8.5%	4.03	95	149%
CMBB2301	-4.0%	970	177,100	0.17	ITM	-0.1%	5.21	4	56%
CMBB2302	-26.8%	600	16,400	0.01	ITM	2.0%	14.96	4	69%
CMBB2303	0.0%	390	96,600	0.04	OTM	6.8%	11.47	34	64%
CMBB2304	-5.6%	850	365,500	0.29	ITM	-24.1%		74	63%
CMBB2305	-5.6%	840	405,000	0.33	ITM	-15.8%		139	84%
CMBB2306	3.1%	2,010	27,000	0.05	ITM	-1.0%		242	40%
CMSN2215	-5.9%	160	264,100	0.04	OTM	35.2%	2.28	54	142%
CMSN2301	-10.1%	1,250	8,100	0.01	ITM	-3.4%		94	134%
CMSN2302	-6.2%	3,620	200	-	ITM	-13.8%		242	141%
CMSN2303	-6.7%	980	200	-	OTM	1.8%		74	102%
CMSN2304	-5.4%	1,400	200	-	ITM	-1.2%		117	88%
CMSN2305	-4.4%	1,720	200	-	OTM	0.2%		182	67%
CMWG2214	-3.3%	290	80,900	0.02	OTM	19.5%	4.13	54	63%
CMWG2215	0.0%	520	119,300	0.06	OTM	21.4%	3.40	95	99%
CMWG2301	-3.3%	290	200	-	OTM	16.9%	2.89	19	42%
CMWG2302	0.0%	290	518,400	0.14	OTM	25.1%	6.37	101	59%
CMWG2303	-1.2%	840	4,800	-	ITM	-24.2%		74	64%
CMWG2304	-3.6%	810	2,600	-	ITM	21.4%	2.12	139	68%
CMWG2305	-4.4%	2,600	53,600	0.14	ITM	-12.9%		242	48%
CNVL2301	-12.2%	1,220	408,500	0.52	ITM	23.1%	2.78	94	62%

CPDR2301	-10.8%	1,240	128,500	0.16	ITM	13.8%		94	62%
CPOW2301	-3.2%	1,220	200	-	OTM	21.6%		94	73%
CSTB2224	-2.1%	4,690	118,100	0.57	ITM	1.3%	3.05	54	65%
CSTB2225	-2.9%	4,720	85,300	0.41	ITM	3.2%	2.91	95	108%
CSTB2301	-3.5%	1,380	7,300	0.01	ITM	5.3%	5.86	19	89%
CSTB2302	3.1%	1,010	34,900	0.03	ITM	4.2%	8.94	34	37%
CSTB2303	-0.2%	4,060	209,100	0.85	ITM	3.9%	3.23	101	62%
CSTB2304	-4.2%	910	100,000	0.09	ITM	14.5%	3.80	94	61%
CSTB2305	-4.1%	1,160	2,000	-	OTM	20.4%	2.94	139	62%
CSTB2306	25.5%	2,510	50,000	0.13	OTM	3.4%		242	66%
CSTB2307	-2.7%	720	5,000	-	OTM	5.4%		139	44%

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。

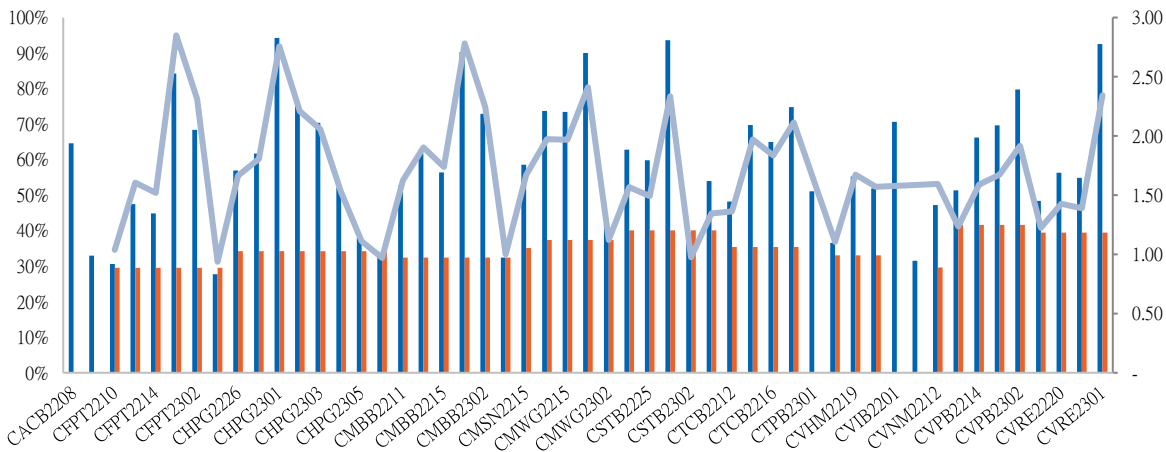
### 標的股票的技術建議綜合表

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	66.20	上漲	上漲	43.09	-35%	64.27	(0.19)
DPM	33.10	32.60	上漲	下跌	36.79	13%	31.99	3.31
FPT	80.50	84.10	上漲	上漲	90.23	7%	82.67	(4.48)
HDB		18.65	下跌	上漲			19.13	-
HPG	22.60	23.15	上漲	上漲	26.07	13%	22.33	12.70
MBB	18.85	19.70	上漲	上漲	21.15	7%	19.29	(5.26)
MSN	74.10	77.10	上漲	下跌	84.39	9%	75.43	(7.75)
MWG	40.80	41.70	上漲	下跌	46.45	11%	41.15	(16.03)
NVL	13.90	15.25	上漲	下跌	15.91	4%	14.32	(4.82)
PNJ	73.00	73.30	上漲	下跌	82.45	12%	71.25	5.41
REE	60.60	61.80	上漲	上漲	69.44	12%	60.52	108.34
STB	26.35	27.80	上漲	上漲	30.11	8%	27.35	(3.75)
TCB	30.50	32.65	上漲	上漲	33.01	1%	31.50	(2.50)
VHM	51.20	56.50	上漲	上漲	55.02	-3%	54.78	(1.07)
VIC	54.10	53.50	上漲	下跌	61.62	15%	52.57	4.92
VJC		97.10	下跌	下跌			99.29	-
VNM	67.90	66.30	上漲	下跌	75.17	13%	65.84	3.52
VPB	19.90	19.70	上漲	上漲	23.45	19%	19.23	5.30
VRE		26.85	下跌	上漲			27.54	-

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	3.5 月	10.00000 : 1	1,870	4,000,000	70,000	02/06/2023
CHDB2208	KIS	6 月	3.99790 : 1	1,100	5,000,000	19,189	24/03/2023
CHDB2210	KIS	3 月	3.99790 : 1	1,000	3,000,000	23,098	08/03/2023
CHPG2215	KIS	6 月	10.00000 : 1	1,000	10,000,000	22,999	24/03/2023
CHPG2219	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	KIS	3 月	4.00000 : 1	1,000	3,000,000	22,222	27/02/2023
CHPG2225	ACBS	6 月	3.00000 : 1	1,550	1,000,000	17,000	02/06/2023
CKDH2209	KIS	6 月	7.26900 : 1	1,200	5,000,000	36,344	24/03/2023
CKDH2212	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	KIS	3 月	10.00000 : 1	1,000	1,000,000	17,777	27/02/2023
CMBB2213	ACBS	6 月	3.00000 : 1	1,550	1,500,000	17,000	02/06/2023
CMSN2209	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	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	11 月	10.00000 : 1	1,640	3,000,000	100,000	02/06/2023

CMWG2210	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	11 月	6.00000 : 1	2,760	3,000,000	54,000	02/06/2023
CNVL2208	KIS	6.5 月	16.00000 : 1	1,200	1,000,000	79,999	24/03/2023
CNVL2210	KIS	5 月	16.00000 : 1	1,100	3,000,000	88,888	08/03/2023
CPDR2205	KIS	9 月	16.00000 : 1	1,000	8,000,000	52,999	24/03/2023
CPDR2206	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	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	KIS	6.5 月	4.00000 : 1	1,000	1,000,000	15,222	08/03/2023
CTCB2214	ACBS	3.5 月	3.00000 : 1	2,470	6,000,000	27,000	02/06/2023
CTPB2204	KIS	3 月	10.00000 : 1	1,000	1,500,000	23,888	24/03/2023
CVHM2211	KIS	3 月	16.00000 : 1	1,000	1,500,000	64,999	24/03/2023
CVHM2213	KIS	3.5 月	16.00000 : 1	1,000	1,000,000	63,979	08/03/2023
CVHM2217	KIS	6.5 月	10.00000 : 1	1,000	1,000,000	51,999	27/02/2023
CVHM2218	ACBS	11 月	6.00000 : 1	1,650	3,000,000	54,000	02/06/2023

源自：FiinPro, YSVN

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