

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	-1.4%	1,460	69,200	0.10	ITM	2.3%		47	53%
CACB2301	3.2%	320	270,300	0.08	OTM	6.1%		27	29%
CFPT2210	-5.0%	380	1,972,400	0.76	OTM	7.8%	10.10	44	33%
CFPT2213	-1.3%	1,500	129,600	0.20	ITM	2.9%	5.31	47	47%
CFPT2214	1.2%	1,650	82,700	0.14	ITM	6.3%	4.40	88	48%
CFPT2302	13.3%	1,020	21,000	0.02	ITM	9.4%	5.38	33	72%
CFPT2303	7.4%	580	169,200	0.10	ITM	5.5%	9.01	94	21%
CHDB2301	1.6%	640	323,100	0.19	OTM	16.8%	3.78	87	62%
CHPG2226	10.0%	3,740	85,900	0.31	ITM	1.4%	3.52	47	55%
CHPG2227	12.5%	3,790	65,500	0.23	ITM	5.6%	3.27	88	64%
CHPG2302	6.1%	3,500	100	-	ITM	1.5%	3.68	63	42%
CHPG2303	45.0%	3,030	231,200	0.61	ITM	1.2%	8.31	11	58%
CHPG2304	33.7%	2,220	59,700	0.13	ITM	3.2%	5.41	33	58%
CHPG2305	53.1%	1,990	248,900	0.40	ITM	2.2%	6.10	27	53%
CHPG2306	11.1%	2,210	689,800	1.50	ITM	0.1%	3.78	94	0%
CHPG2307	11.8%	1,800	45,200	0.08	ITM	12.3%	3.00	132	68%
CHPG2308	13.3%	1,620	48,900	0.07	ITM	7.5%	3.57	87	64%
CHPG2309	-6.0%	1,880	647,200	1.19	ITM	11.4%	3.45	235	38%
CHPG2310	13.9%	1,310	294,000	0.36	ITM	7.0%	4.20	67	62%
CHPG2311	7.1%	1,800	3,200	0.01	ITM	6.9%	3.28	110	59%
CHPG2312	9.2%	1,550	200	-	ITM	12.7%	3.24	132	61%
CHPG2313	10.3%	1,920	30,700	0.06	ITM	16.6%	2.66	175	69%
CMBB2211	14.3%	80	197,300	0.01	OTM	28.7%	3.15	44	50%
CMBB2214	14.3%	2,400	644,500	1.43	ITM	2.7%	4.25	47	58%
CMBB2215	7.3%	2,340	427,900	0.94	ITM	6.9%	3.87	88	56%
CMBB2303	14.3%	480	672,100	0.30	ITM	2.5%	13.62	27	25%
CMBB2304	5.2%	810	39,900	0.03	ITM	10.4%	2.58	67	123%
CMBB2305	5.5%	770	192,800	0.14	ITM	16.4%	2.43	132	96%
CMBB2306	11.7%	2,300	95,600	0.20	ITM	15.9%	3.18	235	45%
CMSN2215	0.0%	160	103,600	0.01	OTM	34.5%	1.87	47	60%
CMSN2301	-2.9%	1,330	4,100	0.01	ITM	13.3%	3.75	87	65%
CMSN2302	0.0%	3,310	114,900	0.38	ITM	11.5%	3.02	235	44%
CMSN2303	1.1%	940	1,800	-	OTM	13.5%	4.38	67	61%
CMSN2304	-2.2%	1,330	4,100	0.01	ITM	15.6%	3.54	110	61%
CMSN2305	-1.8%	1,640	3,100	0.01	ITM	21.0%	2.85	175	61%
CMWG2214	0.0%	350	165,000	0.06	OTM	13.9%	5.13	47	60%
CMWG2215	3.4%	600	165,900	0.10	OTM	16.2%	3.87	88	61%
CMWG2301	-8.8%	310	4,200	-	OTM	10.4%	5.46	12	85%
CMWG2302	-3.0%	320	510,900	0.16	OTM	18.3%	7.99	94	36%
CMWG2303	-8.9%	720	47,200	0.04	ITM	4.2%	2.97	67	77%
CMWG2304	-2.5%	770	195,200	0.15	ITM	12.5%	2.52	132	85%
CMWG2305	-2.8%	3,110	641,800	2.00	ITM	10.3%	2.84	235	45%
CNVL2301	9.5%	1,380	739,100	1.00	ITM	21.6%	2.74	87	131%
CPDR2301	3.0%	1,360	357,500	0.48	ITM	15.7%		87	107%
CPOW2301	4.3%	980	495,700	0.47	OTM	15.5%		87	61%
CSTB2224	6.9%	5,560	700,800	3.60	ITM	4.1%	2.67	47	106%
CSTB2225	0.0%	5,400	18,100	0.10	ITM	4.7%	2.67	88	75%

CSTB2301	6.4%	1,660	120,700	0.19	ITM	4.9%	5.64	12	122%
CSTB2302	4.4%	1,180	90,500	0.09	ITM	2.2%	9.03	27	33%
CSTB2303	2.7%	4,500	180,800	0.80	ITM	3.7%	3.09	94	55%
CSTB2304	4.2%	990	15,400	0.01	ITM	12.4%	3.89	87	61%
CSTB2305	4.3%	1,220	300	-	ITM	17.8%	3.08	132	65%
CSTB2306	3.8%	2,740	23,200	0.06	OTM	18.7%	3.37	235	44%
CSTB2307	8.3%	780	12,400	0.01	OTM	13.4%	4.28	67	63%
CSTB2308	5.1%	1,240	20,900	0.02	ITM	13.7%	3.32	110	65%
CSTB2309	2.8%	1,090	242,800	0.24	OTM	20.4%	3.08	132	64%
CSTB2310	4.0%	1,290	111,700	0.14	OTM	23.0%	2.73	175	64%
CTCB2212	0.0%	90	665,300	0.05	ITM	6.8%	3.57	88	61%
CTCB2215	-3.0%	1,930	263,500	0.50	ITM	6.7%		67	84%
CTCB2216	2.5%	2,020	53,500	0.10	ITM	14.5%		132	76%
CTCB2301	0.0%	1,790	-	-	OTM	14.4%	9.91	44	38%
CTCB2302	0.9%	3,210	437,300	1.40	OTM	9.8%	5.97	47	53%
CTPB2301	2.0%	1,030	63,200	0.06	OTM	15.8%	4.31	88	53%
CTPB2302	0.0%	760	162,000	0.12	OTM	14.9%	4.22	87	56%
CTPB2303	0.0%	740	266,700	0.19	ITM	14.7%	3.00	235	48%
CVHM2216	-5.6%	170	319,600	0.06	OTM	16.8%	4.38	67	57%
CVHM2219	-4.0%	970	27,100	0.03	ITM	12.8%	3.97	110	53%
CVHM2220	-6.8%	1,230	29,900	0.04	OTM	22.6%	2.95	175	58%
CVHM2301	-3.4%	850	133,000	0.11	ITM	3.7%		47	67%
CVHM2302	-2.3%	3,390	4,500	0.01	OTM	5.4%		27	32%
CVHM2303	-1.6%	600	69,500	0.04	ITM	14.1%		235	37%
CVHM2304	-8.2%	1,120	156,900	0.18	OTM	15.8%	4.01	87	57%
CVHM2305	-1.6%	1,270	200	-	OTM	16.9%	6.40	47	42%
CVIB2201	1.4%	2,970	27,400	0.08	ITM	10.6%	4.82	87	49%
CVIB2301	9.8%	450	447,700	0.19	OTM	12.2%	5.07	67	52%
CVIB2302	2.4%	2,100	76,400	0.15	ITM	13.0%	4.31	110	49%
CVIC2301	-2.4%	810	551,100	0.44	OTM	18.0%	3.41	175	50%
CVNM2212	0.0%	250	1,098,500	0.26	OTM	24.2%	6.25	44	52%
CVNM2301	7.0%	920	210,200	0.18	ITM	4.1%	4.33	47	62%
CVNM2302	4.5%	700	186,500	0.12	ITM	13.0%	3.99	63	70%
CVNM2303	4.3%	980	159,500	0.15	ITM	8.3%	4.57	33	85%
CVNM2304	-1.6%	1,230	59,200	0.07	ITM	37.2%	1.54	67	288%
CVPB2212	5.6%	190	512,500	0.09	ITM	40.0%	1.42	132	196%
CVPB2214	-3.8%	1,020	540,900	0.56	OTM	17.4%	6.79	44	50%
CVPB2301	0.0%	770	63,700	0.05	OTM	15.6%	5.84	47	54%
CVPB2302	-2.9%	1,670	138,800	0.23	OTM	25.5%	4.42	88	53%
CVPB2303	-1.3%	750	7,700	0.01	OTM	14.1%	3.24	12	102%
CVPB2304	-2.7%	710	992,100	0.68	OTM	16.4%	4.30	87	56%
CVRE2216	0.0%	260	252,000	0.06	ITM	14.8%	3.05	235	46%
CVRE2220	-2.5%	390	174,800	0.07	OTM	18.9%	4.22	67	61%
CVRE2221	-10.2%	440	55,700	0.03	ITM	14.7%	3.86	110	55%
CACB2208	-1.4%	1,460	69,200	0.10	ITM	2.3%		47	53%
CACB2301	3.2%	320	270,300	0.08	OTM	6.1%		27	29%
CFPT2210	-5.0%	380	1,972,400	0.76	OTM	7.8%	10.10	44	33%

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。

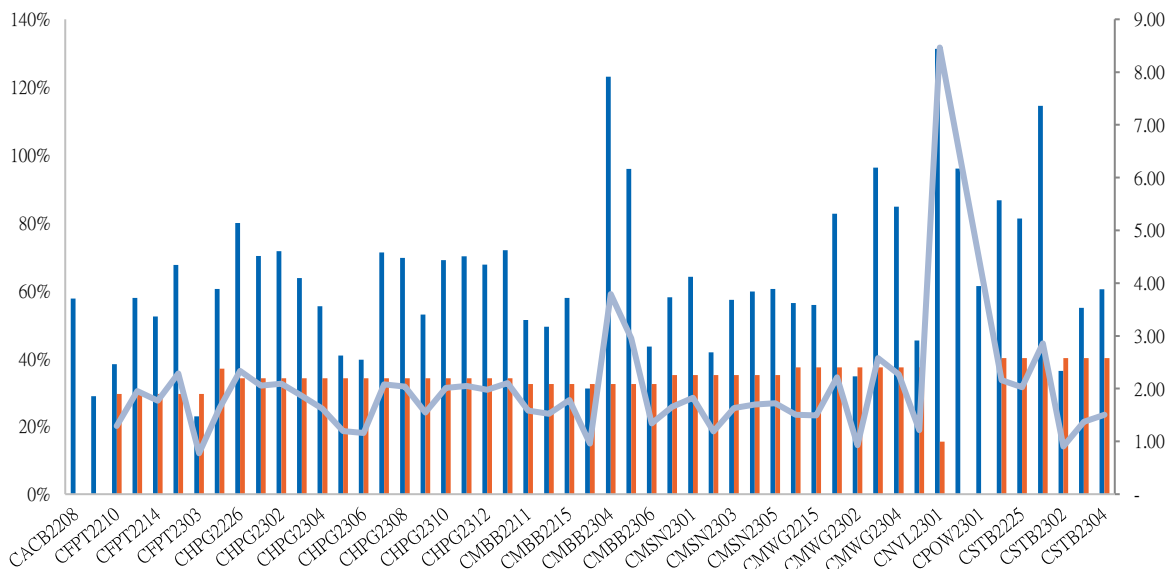
為了限制風險，投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外，投資者也應優先對具有偏長（兩週以上）的剩餘交易盤數（直至到期日）的權證進行交易，以限制風險。

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	70.00	69.30	上漲	上漲	74.08	7%	65.65	0.94
DPM	33.10	35.60	上漲	上漲	36.79	3%	34.07	(3.80)
FPT	80.50	87.00	上漲	上漲	90.23	4%	85.03	(2.15)
HDB		18.75	下跌	上漲			19.08	-
HPG	22.60	26.60	上漲	上漲	26.07	-2%	25.09	(1.39)
MBB	18.85	20.70	上漲	上漲	21.15	2%	19.68	(2.78)
MSN		77.00	下跌	下跌			78.02	-
MWG	40.80	43.90	上漲	下跌	46.45	6%	42.34	(3.67)
NVL	15.60	15.60	上漲	下跌	17.69	13%	14.26	1.56
PNJ	73.00	74.80	上漲	下跌	82.45	10%	72.57	22.07
REE	60.60	65.20	上漲	上漲	69.44	6%	61.62	(8.70)
STB	26.35	29.90	上漲	上漲	30.11	1%	29.02	(1.41)
TCB	30.50	33.30	上漲	上漲	33.01	-1%	31.83	(1.88)
VHM		55.40	下跌	上漲			57.56	-
VIC		52.20	下跌	下跌			53.86	-
VJC		94.90	下跌	下跌			97.13	-
VNM	69.10	70.60	上漲	下跌	76.49	8%	67.88	6.04
VPB	19.90	20.25	上漲	上漲	23.45	16%	19.46	8.00
VRE		27.30	下跌	上漲			27.47	-

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
CACB2208	HCM	9月	3.33860 : 1	1,400	10,000,000	17,945	01/09/2023
CACB2301	VCI	6月	1.66930 : 1	1,300	4,000,000	23,120	04/08/2023
CFPT2210	SSI	12月	10.00000 : 1	2,350	11,000,000	90,000	29/08/2023
CFPT2213	HCM	9月	10.00000 : 1	1,800	10,000,000	74,500	01/09/2023
CFPT2214	HCM	11月	10.00000 : 1	1,900	7,000,000	76,000	30/10/2023
CFPT2301	BSI	6月	6.00000 : 1	2,240	1,500,000	84,000	23/06/2023
CFPT2302	MBS	6月	10.00000 : 1	2,300	4,000,000	85,000	14/08/2023
CFPT2303	ACBS	9月	10.00000 : 1	1,510	8,000,000	86,000	07/11/2023
CHDB2301	KISVN	5月	4.00000 : 1	1,000	3,000,000	19,333	27/10/2023
CHPG2226	HCM	9月	2.00000 : 1	2,300	15,000,000	19,500	01/09/2023
CHPG2227	HCM	11月	2.00000 : 1	2,400	15,000,000	20,500	30/10/2023
CHPG2301	BSI	6月	2.00000 : 1	1,970	2,500,000	19,000	23/06/2023
CHPG2302	BSI	9月	2.00000 : 1	2,120	1,500,000	20,000	25/09/2023
CHPG2303	PHS	6月	1.00000 : 1	2,800	3,000,000	23,900	13/07/2023
CHPG2304	MBS	6月	2.00000 : 1	2,700	5,000,000	23,000	14/08/2023
CHPG2305	VCI	6月	2.00000 : 1	1,700	4,000,000	23,200	04/08/2023
CHPG2306	ACBS	9月	3.00000 : 1	1,380	12,000,000	20,000	07/11/2023
CHPG2307	KISVN	8月	4.00000 : 1	1,000	8,000,000	22,666	29/12/2023
CHPG2308	KISVN	5月	4.00000 : 1	1,000	8,000,000	22,111	27/10/2023
CHPG2309	ACBS	12月	3.00000 : 1	1,200	18,000,000	24,000	22/05/2024
CHPG2310	KISVN	4月	4.00000 : 1	1,000	8,000,000	23,222	29/09/2023
CHPG2311	KISVN	7月	4.00000 : 1	1,100	8,000,000	21,234	29/11/2023
CHPG2312	KISVN	8月	4.00000 : 1	1,000	8,000,000	23,777	29/12/2023
CHPG2313	KISVN	10月	4.00000 : 1	1,100	8,000,000	23,333	28/02/2024
CMBB2211	SSI	12月	3.90150 : 1	1,200	19,000,000	26,335	29/08/2023
CMBB2214	HCM	9月	1.95070 : 1	2,400	10,000,000	16,581	01/09/2023
CMBB2215	HCM	11月	1.95070 : 1	2,500	10,000,000	17,557	30/10/2023
CMBB2301	BSI	6月	3.90150 : 1	1,170	2,500,000	15,899	23/06/2023
CMBB2302	BSI	6月	1.95070 : 1	1,350	1,000,000	18,922	23/06/2023
CMBB2303	VCI	6月	1.95070 : 1	1,100	4,000,000	20,288	04/08/2023
CMBB2304	KISVN	5月	9.75370 : 1	1,000	1,500,000	14,955	29/09/2023
CMBB2305	KISVN	8月	9.75370 : 1	1,000	1,500,000	16,580	29/12/2023
CMBB2306	ACBS	12月	1.95070 : 1	1,800	15,000,000	19,507	22/05/2024
CMSN2215	HCM	9月	10.00000 : 1	2,600	7,000,000	102,000	01/09/2023
CMSN2301	KISVN	5月	10.00000 : 1	1,000	4,000,000	73,979	27/10/2023
CMSN2302	ACBS	12月	6.00000 : 1	3,300	3,000,000	66,000	22/05/2024
CMSN2303	KISVN	4月	10.00000 : 1	1,000	3,000,000	77,999	29/09/2023
CMSN2304	KISVN	7月	10.00000 : 1	1,200	3,000,000	75,678	29/11/2023
CMSN2305	KISVN	10月	10.00000 : 1	1,300	3,000,000	76,789	28/02/2024
CMWG2214	HCM	9月	10.00000 : 1	1,100	7,000,000	46,500	01/09/2023

CSTB2302	VCI	6 月	2.00000 : 1	1,700	4,000,000	28,200	04/08/2023
CSTB2303	ACBS	9 月	2.00000 : 1	4,500	10,000,000	22,000	07/11/2023
CSTB2304	KISVN	5 月	5.00000 : 1	1,000	8,000,000	28,666	27/10/2023
CSTB2305	KISVN	8 月	5.00000 : 1	1,000	8,000,000	29,111	29/12/2023
CSTB2306	ACBS	12 月	2.00000 : 1	2,600	13,000,000	30,000	22/05/2024
CSTB2309	KISVN	8 月	5.00000 : 1	1,000	8,000,000	30,555	29/12/2023
CSTB2310	KISVN	10 月	5.00000 : 1	1,200	8,000,000	30,333	28/02/2024
CTCB2212	SSI	12 月	4.00000 : 1	2,100	11,000,000	44,000	29/08/2023
CTCB2215	HCM	9 月	4.00000 : 1	1,700	10,000,000	26,500	01/09/2023
CTPB2301	VCI	6 月	1.94320 : 1	1,000	4,000,000	16,841	04/08/2023
CTPB2302	KISVN	5 月	7.18750 : 1	1,000	2,000,000	14,215	29/09/2023
CTPB2303	KISVN	8 月	7.18750 : 1	1,000	2,000,000	15,812	29/12/2023
CVHM2216	SSI	12 月	8.00000 : 1	1,900	11,000,000	62,000	29/08/2023
CTCB2302	ACBS	12 月	3.00000 : 1	3,100	9,900,000	27,000	22/05/2024
CTPB2301	VCI	6 月	1.94320 : 1	1,000	4,000,000	16,841	04/08/2023
CTPB2302	KISVN	5 月	7.18750 : 1	1,000	2,000,000	14,215	29/09/2023
CVHM2219	HCM	9 月	5.00000 : 1	2,800	7,000,000	56,000	01/09/2023
CVHM2220	HCM	11 月	5.00000 : 1	3,000	7,000,000	58,000	30/10/2023
CVHM2301	KISVN	5 月	8.00000 : 1	1,000	4,000,000	56,879	27/10/2023
CVHM2302	ACBS	12 月	4.00000 : 1	3,800	8,000,000	50,000	22/05/2024
CVIB2201	HCM	9 月	1.87020 : 1	2,400	7,000,000	19,169	01/09/2023
CVIB2301	VCI	6 月	1.87020 : 1	1,700	4,000,000	24,275	04/08/2023
CVIB2302	ACBS	12 月	2.00000 : 1	2,000	9,000,000	23,000	22/05/2024
CVIC2301	KISVN	5 月	8.00000 : 1	1,000	4,000,000	53,979	27/10/2023
CVHM2305	KISVN	10 月	8.00000 : 1	1,200	4,000,000	57,777	28/02/2024
CVIB2201	HCM	9 月	1.87020 : 1	2,400	7,000,000	19,169	01/09/2023
CVIB2301	VCI	6 月	1.87020 : 1	1,700	4,000,000	24,275	04/08/2023

源自：FiinPro, YSVN

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