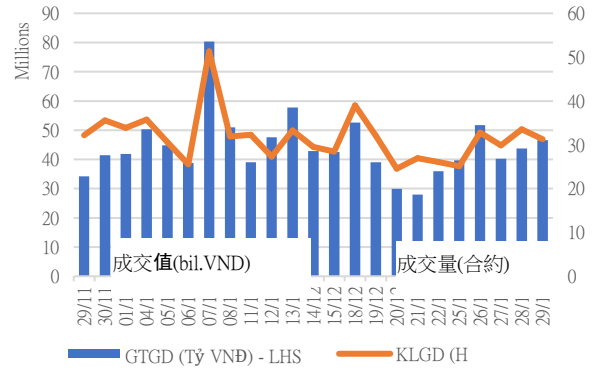


## HPG 和 STB 權證是焦點

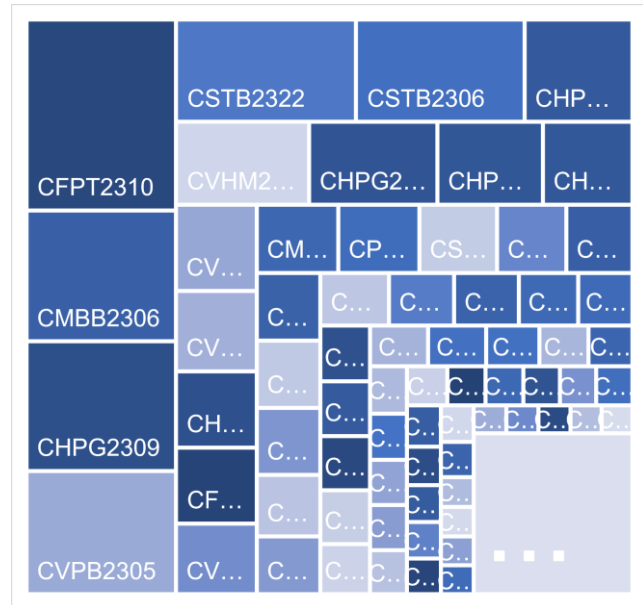
2024/01/02

隨著假期的臨近，權證市場仍然沒有多顯著的走勢，投資者對股票市場的短期趨勢顯得謹慎。HPG 和 STB 仍是交易最活躍的權證，市場的流動性比前一交易日微有增加。我們認為市場可能有短期投資的機會，因此我們建議投資者可以以低比例買進短期走勢良好的認股權證。

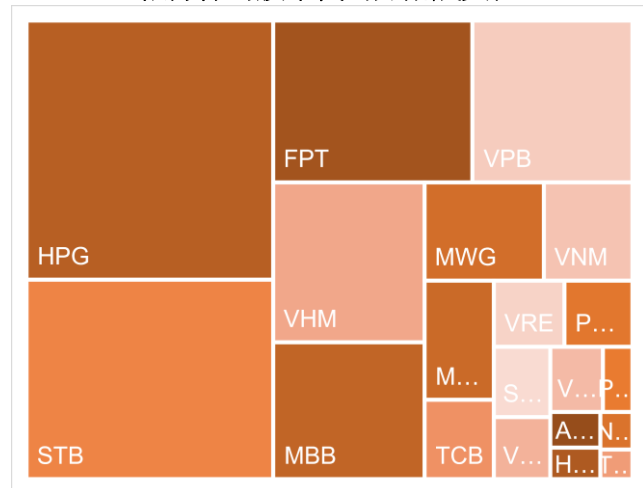
成交值和成交量



根據認股權證代碼分配成交值



根據標的股票代碼分配成交值



源自: YSVN

**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
CACB2303	5.8%	550	92,600	0.050358	ITM	3.3%		31	49%
CACB2304	3.2%	1590	100	0.000159	ITM	16.2%		269	49%
CACB2305	16.0%	870	136,200	0.103672	OTM	22.3%		283	59%
CACB2306	1.7%	1760	175,200	0.306895	ITM	14.1%		204	59%
CACB2307	2.7%	760	293,000	0.221041	OTM	23.7%		234	62%
CFPT2305	0.0%	3270	1,100	0.003477	ITM	3.6%	2.95	108	68%
CFPT2307	-0.4%	2440	178,600	0.423919	ITM	2.4%	4.93	31	76%
CFPT2308	-2.8%	2090	26,200	0.056585	ITM	0.5%	5.78	24	45%
CFPT2309	-4.1%	2550	32,100	0.083323	ITM	4.3%	4.25	127	44%
CFPT2310	-3.7%	2580	747,300	1.975034	ITM	9.2%	3.72	218	44%
CFPT2311	-4.3%	1110	164,500	0.186409	ITM	1.4%	7.20	78	21%
CFPT2312	0.0%	0	-	0	ITM	-4.8%		46	0%
CFPT2313	-2.4%	1610	39,800	0.061212	OTM	20.8%	3.16	222	56%
CFPT2314	-1.5%	1920	1,400	0.002735	OTM	24.0%	2.88	375	49%
CFPT2315	0.3%	3110	100	0.000311	ITM	9.1%	3.48	115	75%
CFPT2316	-1.2%	2460	227,800	0.56653	ITM	10.9%	3.25	204	58%
CFPT2317	-1.4%	1440	344,100	0.500744	OTM	27.6%	2.44	326	61%
CHDB2304	3.6%	870	11,000	0.009132	ITM	#N/A		85	
CHDB2305	10.6%	730	133,200	0.090151	ITM	3.5%	6.24	57	44%
CHDB2306	9.9%	1110	34,900	0.036339	ITM	14.3%	3.46	178	57%
CHPG2309	-11.9%	1550	851,000	1.339435	ITM	#N/A		145	
CHPG2313	-2.2%	1310	324,700	0.424621	ITM	#N/A		61	
CHPG2314	-0.9%	3350	56,200	0.190932	ITM	#N/A		60	
CHPG2315	17.9%	1450	100	0.000145	ITM	#N/A		176	
CHPG2316	0.8%	1270	100	0.000127	OTM	#N/A		267	
CHPG2317	-4.3%	670	85,500	0.057694	ITM	5.8%	6.89	57	47%
CHPG2318	-1.8%	560	183,300	0.09988	OTM	12.6%	5.65	86	49%
CHPG2319	-1.2%	830	54,500	0.044499	OTM	19.6%	3.91	178	50%
CHPG2321	-2.3%	1730	413,200	0.735091	ITM	6.2%	4.37	108	51%
CHPG2322	1.1%	1900	314,400	0.603557	OTM	20.9%	3.54	199	53%
CHPG2324	-6.0%	470	1,012,810	0.5120897	ITM	-0.3%	14.38	5	0%
CHPG2325	0.0%	380	1,948,400	0.761285	ITM	3.8%	11.05	31	38%
CHPG2326	1.3%	810	235,000	0.187828	ITM	10.0%	5.22	127	43%
CHPG2327	-16.7%	400	202,200	0.086326	OTM	6.6%	12.83	24	42%
CHPG2328	-13.1%	1390	67,700	0.096188	OTM	11.9%	5.38	127	43%
CHPG2329	-1.0%	1910	17,900	0.034341	OTM	17.4%	3.96	218	46%
CHPG2330	0.0%	380	785,900	0.311311	OTM	15.0%	7.40	78	42%
CHPG2331	8.0%	950	11,500	0.01072	OTM	20.6%	2.98	283	54%
CHPG2332	9.9%	1000	2,100	0.001998	OTM	23.4%	2.76	316	56%
CHPG2333	1.1%	900	700	0.00063	OTM	23.1%	2.99	344	49%
CHPG2334	0.0%	680	23,100	0.015074	OTM	25.0%	2.91	375	49%
CHPG2335	-6.0%	630	31,600	0.020774	ITM	6.0%	7.22	36	60%

CHPG2336	0.0%	0	-	0	OTM	0.6%		127	0%
CHPG2337	0.0%	0	-	0	OTM	6.1%		187	0%
CHPG2338	0.0%	0	-	0	OTM	7.3%		281	0%
CHPG2339	0.0%	0	-	0	OTM	8.1%		372	0%
CHPG2340	0.5%	2220	100	0.000222	ITM	13.3%	3.26	115	83%
CHPG2341	-1.4%	2140	129,400	0.283077	OTM	22.6%	3.15	204	58%
CHPG2342	0.0%	870	294,500	0.25889	ITM	17.0%	2.51	326	62%
CMBB2306	-4.3%	1550	836,900	1.351449	ITM	#N/A		145	
CMBB2308	8.0%	270	1,143,601	0.2983123	ITM	5.0%	9.85	31	45%
CMBB2309	2.1%	480	4,000	0.00192	OTM	12.2%	5.20	127	44%
CMBB2310	24.2%	410	100	0.000041	OTM	6.3%	10.08	24	50%
CMBB2311	2.2%	950	1,900	0.001805	OTM	12.1%	5.25	127	44%
CMBB2312	-2.4%	1240	40,200	0.049208	OTM	17.9%	3.96	218	46%
CMBB2313	0.0%	400	200	0.00008	OTM	16.9%	5.96	78	46%
CMBB2314	-6.3%	600	2,700	0.001617	OTM	20.1%	3.79	222	47%
CMBB2315	0.0%	1080	58,600	0.054638	OTM	30.4%	2.34	375	60%
CMBB2316	8.8%	740	43,800	0.032012	ITM	36.2%	1.63	127	170%
CMBB2317	3.1%	670	261,500	0.174832	OTM	25.2%	2.75	234	62%
CMBB2318	2.1%	990	213,100	0.210346	ITM	17.7%	3.08	267	54%
CMSN2302	-21.4%	1320	172,100	0.235754	ITM	#N/A		145	
CMSN2305	3.3%	310	172,400	0.056006	OTM	#N/A		61	
CMSN2306	0.0%	210	10,000	0.002198	OTM	22.5%	3.89	57	57%
CMSN2307	3.1%	660	121,300	0.080062	OTM	33.7%	2.61	178	61%
CMSN2309	0.0%	40	689,000	0.027532	OTM	27.3%	2.67	31	53%
CMSN2310	33.3%	40	473,500	0.014393	OTM	24.4%	2.26	24	55%
CMSN2311	-6.2%	610	200,200	0.122527	OTM	39.4%	2.98	218	52%
CMSN2312	0.0%	150	2,900	0.000305	OTM	47.5%	0.14	46	75%
CMSN2313	4.5%	920	63,800	0.058499	OTM	33.1%	2.80	283	54%
CMSN2314	-9.1%	200	34,100	0.006822	OTM	20.9%	2.51	36	70%
CMSN2315	0.0%	520	219,200	0.112672	OTM	30.1%	2.74	127	62%
CMSN2316	0.0%	0	-	0	OTM	25.3%		281	1%
CMSN2317	0.0%	0	-	0	OTM	29.7%		372	1%
CMWG2305	-12.1%	2100	175,700	0.384425	ITM	#N/A		145	
CMWG2307	0.0%	70	236,100	0.014355	OTM	18.1%	6.95	31	51%
CMWG2308	0.0%	60	1,872,800	0.102812	OTM	22.2%	3.68	24	57%
CMWG2309	-10.3%	350	550,800	0.215539	OTM	30.3%	4.70	127	48%
CMWG2310	-4.1%	700	46,700	0.03336	OTM	35.5%	3.39	218	51%
CMWG2311	-16.7%	50	713,300	0.024408	OTM	38.0%	3.11	46	51%
CMWG2312	-5.3%	710	29,600	0.022174	OTM	35.8%	2.75	116	60%
CMWG2313	-5.0%	760	258,600	0.197058	OTM	27.5%	3.65	222	50%
CMWG2314	1.6%	640	30,300	0.01924	OTM	36.4%	2.84	375	51%
CMWG2315	-12.2%	430	3,500	0.001571	OTM	34.3%	1.68	127	106%
CMWG2316	-2.4%	800	8,900	0.007135	OTM	23.4%	4.02	236	45%
CMWG2317	-3.6%	800	100	0.00008	OTM	28.0%	2.56	115	74%
CMWG2318	-1.1%	1770	337,600	0.605219	ITM	22.9%	2.50	204	79%
CNVL2303	5.6%	750	55,000	0.039227	OTM	#N/A		85	
CNVL2305	5.3%	1190	56,500	0.065383	ITM	27.6%	2.22	178	98%

CPDR2303	0.4%	2370	2,600	0.006204	ITM	#N/A		85	
CPDR2305	0.4%	2480	153,499	0.382891	ITM	8.2%		178	74%
CPOW2304	87.5%	150	6,100	0.000495	OTM	#N/A		85	
CPOW2305	-10.0%	90	31,000	0.00279	OTM	#N/A		57	
CPOW2306	0.0%	260	40,000	0.0104	OTM	46.8%		178	54%
CPOW2308	0.0%	280	361,200	0.097887	OTM	19.1%		108	67%
CPOW2309	0.0%	230	208,100	0.047443	OTM	33.0%		138	48%
CPOW2310	-20.0%	40	5,200	0.000258	OTM	24.8%		24	53%
CPOW2311	0.0%	0	-	0	OTM	37.8%		46	2%
CPOW2312	0.0%	270	30,600	0.007908	OTM	13.4%		36	65%
CPOW2313	0.0%	0	-	0	OTM	14.6%		187	0%
CPOW2314	0.0%	0	-	0	OTM	16.5%		281	0%
CPOW2315	0.0%	0	-	0	OTM	19.6%		372	0%
CSHB2301	-2.1%	470	86,100	0.040768	OTM	13.6%		36	87%
CSHB2302	0.0%	0	-	0	OTM	11.1%		127	0%
CSHB2303	0.0%	0	-	0	OTM	14.3%		186	0%
CSHB2304	0.0%	540	47,900	0.025004	OTM	33.0%		187	96%
CSHB2305	0.0%	560	491,400	0.270505	OTM	42.2%		281	87%
CSHB2306	2.8%	1810	4,000	0.00724	OTM	51.8%		372	96%
CSTB2306	-9.9%	1000	1,123,700	1.191928	OTM	#N/A		145	
CSTB2310	7.7%	280	568,642	0.162109	OTM	#N/A		61	
CSTB2312	8.0%	540	200	0.000107	OTM	#N/A		176	
CSTB2313	6.6%	650	4,100	0.002691	OTM	#N/A		267	
CSTB2314	5.0%	210	88,500	0.01768	OTM	#N/A		57	
CSTB2315	11.8%	190	59,700	0.010845	OTM	#N/A		86	
CSTB2316	5.6%	380	137,400	0.052301	OTM	#N/A		178	
CSTB2318	10.6%	520	291,400	0.149412	OTM	21.9%	4.88	138	49%
CSTB2319	-1.4%	730	2,100	0.001486	ITM	20.1%	2.69	108	100%
CSTB2321	4.2%	250	509,145	0.1175124	OTM	7.3%	11.53	31	43%
CSTB2322	-4.2%	1150	1,157,500	1.271503	OTM	23.8%	2.77	127	80%
CSTB2323	3.8%	270	882,900	0.237759	OTM	7.6%	10.13	24	52%
CSTB2324	13.7%	580	7,700	0.004487	OTM	19.2%	4.84	127	50%
CSTB2325	4.8%	880	15,200	0.013093	OTM	25.3%	3.54	218	53%
CSTB2326	7.0%	1070	100	0.000107	OTM	25.7%	3.79	116	59%
CSTB2327	2.0%	520	19,900	0.010177	OTM	25.7%	3.84	222	49%
CSTB2328	8.8%	620	152,300	0.085198	OTM	35.8%	2.64	375	55%
CSTB2329	5.9%	180	134,300	0.024173	OTM	16.7%	6.36	36	58%
CSTB2330	8.7%	500	503,400	0.248967	OTM	28.8%	3.63	127	59%
CSTB2331	3.7%	560	530,800	0.295119	OTM	35.2%	2.90	187	61%
CSTB2332	4.0%	780	472,400	0.36634	OTM	42.4%	0.00	281	448%
CSTB2333	0.0%	0	-	0	OTM	29.2%		372	1%
CSTB2334	-1.9%	2060	742,600	1.554216	ITM	18.7%	2.91	236	61%
CSTB2335	4.6%	1360	100	0.000136	OTM	25.5%	2.68	115	81%
CSTB2336	5.4%	590	229,000	0.13417	OTM	21.5%	3.93	142	57%
CSTB2337	4.0%	1050	349,400	0.372085	ITM	22.9%	2.49	326	62%
CTCB2302	0.5%	2080	154,500	0.32579	ITM	#N/A		145	
CTCB2304	13.3%	170	271,700	0.046201	OTM	10.6%	11.36	31	43%

CTCB2305	0.0%	400	85,300	0.034563	OTM	5.7%	10.04	24	51%
CTCB2306	2.0%	1000	600	0.000598	OTM	13.2%	4.47	127	52%
CTCB2307	3.6%	1160	3,600	0.004204	OTM	21.5%	3.43	218	53%
CTCB2308	0.0%	410	100	0.000041	OTM	20.2%	5.53	78	49%
CTCB2309	3.4%	1500	2,400	0.003512	OTM	24.2%	3.41	269	49%
CTCB2310	1.9%	550	115,100	0.061579	OTM	23.9%	3.53	283	46%
CTCB2311	4.9%	1930	100	0.000193	OTM	18.8%	3.07	115	80%
CTPB2304	-1.5%	640	44,800	0.027884	OTM	23.3%		127	75%
CTPB2305	-1.3%	780	64,500	0.050307	OTM	29.0%		187	74%
CTPB2306	-1.9%	2050	2,000	0.0041	OTM	37.9%		281	79%
CVHM2302	-19.6%	900	411,300	0.394084	OTM	#N/A		145	
CVHM2305	0.0%	90	174,100	0.01172	OTM	#N/A		61	
CVHM2306	-50.0%	50	1,600	0.000105	OTM	#N/A		57	
CVHM2307	-3.7%	260	3,600	0.00096	OTM	#N/A		178	
CVHM2309	-14.3%	60	48,100	0.002897	OTM	44.6%	0.01	31	88%
CVHM2310	-85.7%	10	1,625,300	0.048201	OTM	36.7%	0.14	24	58%
CVHM2311	-5.7%	500	9,300	0.004766	OTM	45.8%	2.43	218	52%
CVHM2312	-8.3%	330	280,400	0.0985	OTM	33.4%	3.27	127	50%
CVHM2313	-1.6%	610	481,300	0.293685	OTM	29.9%	2.91	283	52%
CVHM2314	-8.3%	220	816,800	0.184599	OTM	17.2%	3.17	36	70%
CVHM2315	-5.0%	570	196,700	0.109067	OTM	28.4%	2.41	127	69%
CVHM2316	-3.5%	820	210,100	0.172082	OTM	33.8%	2.04	187	73%
CVHM2317	4.0%	1040	11,500	0.01171	OTM	40.4%	1.81	281	72%
CVHM2318	2.5%	2090	364,100	0.761026	OTM	47.9%	1.55	372	76%
CVHM2319	-1.0%	1010	24,500	0.024872	OTM	32.1%	1.76	115	81%
CVIB2302	-19.6%	900	262,600	0.254401	ITM	#N/A		145	
CVIB2304	8.3%	780	50,500	0.037518	OTM	18.0%		222	50%
CVIB2305	5.6%	570	19,100	0.010569	OTM	29.7%		375	50%
CVIB2306	1.9%	2170	62,500	0.137842	ITM	8.9%		236	43%
CVIB2307	5.8%	910	365,500	0.340973	OTM	25.7%		234	63%
CVIC2304	6.3%	170	60,300	0.008488	OTM	#N/A		85	
CVIC2305	0.0%	0	-	0	OTM	#N/A		57	
CVIC2306	-14.3%	900	200	0.000179	OTM	#N/A		178	
CVIC2308	-5.2%	550	201,600	0.114489	OTM	24.4%	3.32	222	51%
CVIC2309	0.0%	700	100,400	0.065696	OTM	32.3%	2.47	283	58%
CVIC2310	-3.0%	320	64,900	0.019724	OTM	17.8%	2.30	36	82%
CVIC2311	0.0%	420	48,500	0.02098	OTM	24.1%	1.87	64	79%
CVIC2312	12.3%	820	23,500	0.01927	OTM	35.8%	1.68	187	83%
CVIC2313	2.0%	1040	45,800	0.04743	OTM	43.2%	1.49	281	83%
CVIC2314	0.0%	0	-	0	OTM	22.3%		372	0%
CVNM2304	-5.3%	540	214,700	0.115846	OTM	#N/A		61	
CVNM2305	-4.3%	440	64,800	0.028724	OTM	#N/A		57	
CVNM2306	-4.5%	850	25,600	0.022313	OTM	#N/A		178	
CVNM2308	-8.8%	830	539,200	0.480701	OTM	11.1%	5.58	127	41%
CVNM2309	-14.3%	120	5,900	0.000759	OTM	21.3%	5.56	46	42%
CVNM2310	0.0%	640	12,900	0.008185	OTM	26.9%	3.47	222	47%
CVNM2311	-2.0%	990	6,300	0.006247	OTM	32.0%	2.85	375	47%

CVNM2312	-14.3%	120	6,500	0.0008	OTM	19.2%	2.61	36	56%
CVNM2313	-5.3%	360	228,900	0.08282	OTM	28.6%	2.89	127	52%
CVNM2314	3.8%	1090	5,000	0.00545	OTM	40.4%	1.98	281	58%
CVNM2315	0.0%	0	-	0	OTM	30.5%		372	1%
CVNM2316	0.7%	1350	2,500	0.003415	ITM	15.3%	3.41	115	77%
CVPB2305	5.7%	1120	1,161,300	1.272675	ITM	6.0%	4.50	108	47%
CVPB2308	0.0%	60	950,000	0.062862	OTM	10.4%	22.15	31	35%
CVPB2309	15.0%	230	79,100	0.018438	OTM	17.1%	7.42	127	39%
CVPB2310	8.7%	1130	4,200	0.004674	OTM	9.0%	13.10	24	46%
CVPB2311	5.1%	1450	1,301	0.0018864	OTM	13.0%	4.89	127	48%
CVPB2312	-5.0%	190	200	0.000038	OTM	18.6%	3.81	218	49%
CVPB2313	2.6%	400	447,900	0.162547	OTM	23.0%	6.30	46	54%
CVPB2314	2.6%	400	344,600	0.137364	OTM	27.1%	4.89	222	43%
CVPB2315	8.1%	400	167,700	0.067081	OTM	33.5%	3.76	375	43%
CVPB2316	12.2%	550	118,100	0.059055	OTM	26.4%	3.35	127	65%
CVPB2317	12.3%	730	3,000	0.002078	OTM	30.1%	3.31	187	58%
CVPB2318	4.0%	2600	1,000	0.0026	OTM	36.5%	2.75	281	59%
CVPB2319	12.0%	930	1,600	0.001488	OTM	50.5%	1.63	372	80%
CVPB2320	5.1%	620	354,900	0.214899	OTM	23.1%	3.06	115	75%
CVPB2321	0.0%	790	326,700	0.257686	ITM	16.4%	2.99	234	58%
CVPB2322	-16.7%	750	157,200	0.121347	OTM	20.6%	3.44	267	49%
CVRE2303	0.0%	120	268,200	0.027618	OTM	#N/A		145	
CVRE2306	0.0%	60	118,400	0.008106	OTM	#N/A		61	
CVRE2307	3.1%	330	210,000	0.067201	OTM	#N/A		57	
CVRE2308	0.0%	30	2,464,800	0.049557	OTM	#N/A		178	
CVRE2310	0.0%	30	230,230	0.0054049	OTM	29.5%	2.30	31	62%
CVRE2311	9.8%	450	29,500	0.01235	OTM	25.0%	3.66	24	57%
CVRE2312	1.8%	570	86,800	0.044276	OTM	25.8%	3.89	127	57%
CVRE2313	0.0%	20	27,500	0.000702	OTM	36.4%	3.06	218	56%
CVRE2314	0.0%	330	184,800	0.059735	OTM	46.6%	1.80	46	55%
CVRE2315	-9.5%	190	31,400	0.005723	OTM	40.1%	2.91	283	55%
CVRE2316	3.3%	310	921,000	0.264887	OTM	27.7%	1.32	36	85%
CVRE2317	2.2%	470	90,000	0.04238	OTM	34.1%	3.44	127	57%
CVRE2318	-5.4%	700	30,000	0.021	OTM	41.1%	2.70	187	60%
CVRE2319	0.0%	0	-	0	OTM	48.4%	2.24	281	62%
CVRE2320	3.5%	590	100	0.000059	OTM	38.8%		372	1%
CVRE2321	-0.7%	1370	373,900	0.516093	OTM	34.6%	2.08	115	79%
CVRE2322		#N/A			OTM	20.6%	3.15	204	60%
CACB2303	5.8%	550	92,600	0.050358	ITM	3.3%		31	49%
CACB2304	3.2%	1590	100	0.000159	ITM	16.2%		269	49%
CACB2305	16.0%	870	136,200	0.103672	OTM	22.3%		283	59%
CACB2306	1.7%	1760	175,200	0.306895	ITM	14.1%		204	59%
CACB2307	2.7%	760	293,000	0.221041	OTM	23.7%		234	62%
CFPT2305	0.0%	3270	1,100	0.003477	ITM	3.6%	2.95	108	68%
CFPT2307	-0.4%	2440	178,600	0.423919	ITM	2.4%	4.93	31	76%

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。

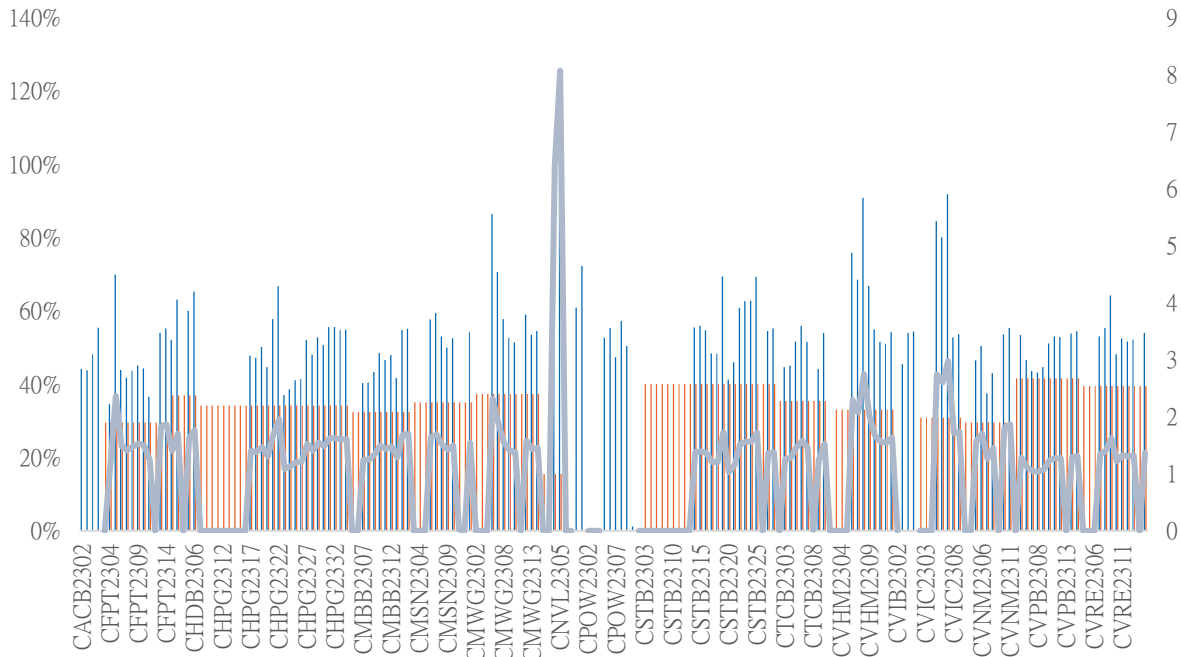
### 標的股票的技術建議綜合表

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	55.00	68.80	上漲	上漲	62.82	-9%	65.17	(0.77)
DPM	32.85	33.30	上漲	下跌	36.48	10%	32.46	9.41
FPT	92.60	96.10	上漲	下跌	103.91	8%	94.18	(7.16)
HDB	18.90	20.30	上漲	上漲	20.25	0%	18.82	15.94
HPG	25.25	27.95	上漲	下跌	29.15	4%	26.92	(2.33)
MBB	18.45	18.65	上漲	下跌	20.70	11%	18.22	9.64
MSN	67.00	67.00	上漲	下跌	80.60	20%	64.15	4.77
MWG	42.85	42.80	上漲	下跌	48.96	14%	40.81	2.99
NVL		17.05	下跌	上漲			17.88	-
PNJ	76.60	86.00	上漲	下跌	86.27	0%	82.62	(1.61)
REE		56.80	下跌	下跌			58.26	-
STB	27.95	27.95	上漲	下跌	31.85	14%	26.62	2.94
TCB	31.50	31.80	上漲	下跌	33.98	7%	30.67	2.99
VHM	41.90	43.20	上漲	下跌	44.97	4%	41.83	41.64
VIC	44.05	44.60	上漲	下跌	50.17	12%	43.17	6.99
VJC		108.00	下跌	上漲			109.05	-
VNM		67.60	下跌	下跌			68.60	-
VPB	19.20	19.20	上漲	下跌	22.44	17%	18.19	3.19
VRE		23.30	下跌	下跌			23.84	-

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
CACB2302	SSI	4 月	4.00000 : 1	1,000	15,000,000	22,000	01/12/2023
CACB2303	SSI	6 月	4.00000 : 1	1,000	15,000,000	22,500	29/01/2024
CFPT2214	HCM	11 月	8.49830 : 1	1,900	7,000,000	64,588	30/10/2023
CFPT2303	ACBS	9 月	8.49830 : 1	1,510	8,000,000	73,085	07/11/2023
CFPT2304	VND	5 月	9.88440 : 1	2,700	10,000,000	71,168	15/12/2023
CFPT2305	VND	10 月	9.88440 : 1	4,000	2,000,000	67,214	15/04/2024
CFPT2306	SSI	4 月	7.90750 : 1	1,700	10,000,000	78,087	01/12/2023
CFPT2307	SSI	6 月	7.90750 : 1	1,900	10,000,000	79,075	29/01/2024
CFPT2308	HCM	6 月	7.90750 : 1	1,400	7,000,000	80,064	22/01/2024
CFPT2309	HCM	9 月	7.90750 : 1	2,000	5,000,000	80,064	03/05/2024
CFPT2310	HCM	12 月	7.90750 : 1	2,000	5,000,000	84,512	02/08/2024
CHDB2301	KISVN	6 月	3.48150 : 1	1,000	3,000,000	16,827	27/10/2023
CHDB2302	KISVN	5 月	3.48150 : 1	1,000	2,000,000	16,536	21/11/2023
CHDB2303	KISVN	6 月	3.48150 : 1	1,000	2,000,000	17,504	22/12/2023
CHDB2304	KISVN	9 月	3.48150 : 1	1,100	2,000,000	18,277	22/03/2024
CHDB2305	KISVN	8 月	3.48150 : 1	1,100	2,000,000	18,471	23/02/2024
CHDB2306	KISVN	12 月	3.48150 : 1	1,200	2,000,000	19,341	24/06/2024
CHPG2227	HCM	11 月	2.00000 : 1	2,400	15,000,000	20,500	30/10/2023
CHPG2306	ACBS	9 月	3.00000 : 1	1,380	24,000,000	20,000	07/11/2023
CHPG2307	KISVN	8 月	4.00000 : 1	1,000	8,000,000	22,666	29/12/2023



CHPG2308	KISVN	6 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
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
CHPG2314	PHS	9 月	2.00000 : 1	1,500	3,000,000	21,450	27/02/2024
CHPG2315	KISVN	12 月	4.00000 : 1	1,400	3,000,000	27,777	21/06/2024
CHPG2316	KISVN	16 月	4.00000 : 1	1,500	3,000,000	28,888	20/09/2024
CHPG2317	KISVN	8 月	4.00000 : 1	1,200	3,000,000	26,888	23/02/2024
CHPG2318	KISVN	9 月	4.00000 : 1	1,200	3,000,000	29,222	22/03/2024
CHPG2319	KISVN	12 月	4.00000 : 1	1,400	3,000,000	30,111	24/06/2024
CHPG2320	VND	5 月	2.00000 : 1	2,900	7,000,000	27,000	15/12/2023
CHPG2321	VND	10 月	3.00000 : 1	3,400	10,000,000	24,500	15/04/2024
CHPG2322	VND	13 月	2.00000 : 1	2,900	8,000,000	30,000	15/07/2024
CHPG2323	SSI	4 月	4.00000 : 1	1,100	30,000,000	26,000	01/12/2023
CHPG2324	SSI	5 月	4.00000 : 1	1,200	40,000,000	26,000	03/01/2024
CHPG2325	SSI	6 月	4.00000 : 1	1,100	30,000,000	27,500	29/01/2024
CHPG2326	SSI	9 月	4.00000 : 1	1,300	30,000,000	27,500	03/05/2024
CHPG2327	HCM	6 月	2.00000 : 1	2,200	10,000,000	29,000	22/01/2024
CHPG2328	HCM	9 月	2.00000 : 1	2,400	10,000,000	28,500	03/05/2024
CHPG2329	HCM	12 月	2.00000 : 1	2,800	10,000,000	29,000	02/08/2024
CHPG2330	ACBS	n.a	3.00000 : 1	-	n.a	31,000	15/03/2024
CMBB2215	HCM	11 月	1.69650 : 1	2,500	10,000,000	15,269	30/10/2023
CMBB2305	KISVN	8 月	8.48250 : 1	1,000	1,500,000	14,419	29/12/2023
CMBB2306	ACBS	12 月	1.69650 : 1	1,800	15,000,000	16,965	22/05/2024
CMBB2307	SSI	4 月	4.00000 : 1	1,000	35,000,000	18,000	01/12/2023
CMBB2308	SSI	6 月	4.00000 : 1	1,000	35,000,000	18,500	29/01/2024
CMBB2309	SSI	9 月	4.00000 : 1	1,000	35,000,000	19,000	03/05/2024
CMBB2310	HCM	6 月	2.00000 : 1	1,400	7,000,000	19,000	22/01/2024
CMBB2311	HCM	9 月	2.00000 : 1	1,700	7,000,000	19,000	03/05/2024
CMBB2312	HCM	12 月	2.00000 : 1	1,900	7,000,000	19,500	02/08/2024
CMBB2313	ACBS	n.a	2.00000 : 1	-	n.a	21,000	15/03/2024
CMSN2301	KISVN	6 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
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
CMSN2306	KISVN	8 月	10.00000 : 1	1,200	2,000,000	79,999	23/02/2024
CMSN2307	KISVN	12 月	10.00000 : 1	1,400	2,000,000	82,999	24/06/2024
CMSN2308	SSI	4 月	8.00000 : 1	2,000	15,000,000	80,000	01/12/2023
CMSN2309	SSI	6 月	8.00000 : 1	1,900	15,000,000	85,000	29/01/2024
CMSN2310	HCM	6 月	8.00000 : 1	1,700	7,000,000	83,000	22/01/2024
CMSN2311	HCM	12 月	8.00000 : 1	2,400	5,000,000	88,500	02/08/2024
CMSN2312	VCI	n.a	5.00000 : 1	-	n.a	98,100	13/02/2024
CMWG2215	HCM	11 月	9.90490 : 1	1,300	7,000,000	44,572	30/10/2023
CMWG2302	ACBS	9 月	5.94300 : 1	1,350	12,000,000	49,525	07/11/2023
CMWG2304	KISVN	8 月	19.80990 : 1	1,000	1,300,000	33,676	29/12/2023
CMWG2305	ACBS	12 月	3.96200 : 1	2,000	9,000,000	35,658	22/05/2024
CMWG2306	SSI	4 月	8.00000 : 1	1,000	20,000,000	50,000	01/12/2023
CMWG2307	SSI	6 月	8.00000 : 1	1,100	20,000,000	50,000	29/01/2024
CMWG2308	HCM	6 月	4.95250 : 1	1,800	10,000,000	52,001	22/01/2024

CMWG2309	HCM	9 月	5.00000 : 1	2,000	5,000,000	54,000	03/05/2024
CMWG2310	HCM	12 月	5.00000 : 1	2,400	5,000,000	54,500	02/08/2024
CMWG2311	VCI	n.a	3.00000 : 1	-	n.a	58,900	13/02/2024
CNVL2301	KISVN	6 月	4.00000 : 1	1,000	3,000,000	13,456	27/10/2023
CNVL2302	KISVN	5 月	4.00000 : 1	1,000	3,000,000	16,333	21/11/2023
CNVL2303	KISVN	9 月	4.00000 : 1	1,300	3,000,000	17,333	22/03/2024
CNVL2304	KISVN	6 月	4.00000 : 1	1,100	3,000,000	15,555	22/12/2023
CNVL2305	KISVN	12 月	4.00000 : 1	1,300	3,000,000	16,999	24/06/2024
CPDR2301	KISVN	6 月	4.00000 : 1	1,000	3,000,000	14,222	27/10/2023
CPDR2302	KISVN	5 月	4.00000 : 1	1,100	3,000,000	18,666	21/11/2023
CPDR2303	KISVN	9 月	4.00000 : 1	1,300	3,000,000	19,888	22/03/2024
CPDR2304	KISVN	6 月	4.00000 : 1	1,100	3,000,000	17,999	22/12/2023
CPDR2305	KISVN	12 月	4.00000 : 1	1,300	3,000,000	20,222	24/06/2024
CPOW2301	KISVN	6 月	2.00000 : 1	1,000	4,000,000	13,979	27/10/2023
CPOW2302	KISVN	5 月	2.00000 : 1	1,000	2,000,000	14,333	21/11/2023
CPOW2303	KISVN	6 月	2.00000 : 1	1,100	2,000,000	15,333	22/12/2023
CPOW2304	KISVN	9 月	2.00000 : 1	1,300	2,000,000	16,333	22/03/2024
CPOW2305	KISVN	8 月	2.00000 : 1	1,200	2,000,000	14,999	23/02/2024
CPOW2306	KISVN	12 月	2.00000 : 1	1,400	2,000,000	15,999	24/06/2024
CPOW2307	VND	5 月	2.00000 : 1	1,800	5,000,000	13,500	15/12/2023
CPOW2308	VND	10 月	5.00000 : 1	1,300	10,000,000	12,000	15/04/2024
CPOW2309	VND	11 月	2.00000 : 1	2,000	5,000,000	14,500	15/05/2024
CPOW2310	HCM	6 月	1.00000 : 1	2,000	5,000,000	14,000	22/01/2024
CPOW2311	VCI	n.a	1.00000 : 1	-	n.a	15,500	13/02/2024
CSTB2225	HCM	11 月	2.00000 : 1	2,900	10,000,000	20,500	30/10/2023
CSTB2303	ACBS	9 月	2.00000 : 1	4,500	10,000,000	22,000	07/11/2023
CSTB2304	KISVN	6 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
CSTB2308	KISVN	7 月	5.00000 : 1	1,100	8,000,000	27,799	29/11/2023
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
CSTB2311	PHS	6 月	2.00000 : 1	1,700	3,000,000	27,700	28/11/2023
CSTB2312	KISVN	12 月	5.00000 : 1	1,400	3,000,000	33,333	21/06/2024
CSTB2313	KISVN	16 月	5.00000 : 1	1,500	3,000,000	35,555	20/09/2024
CSTB2314	KISVN	8 月	5.00000 : 1	1,100	3,000,000	32,222	23/02/2024
CSTB2315	KISVN	9 月	5.00000 : 1	1,100	3,000,000	34,333	22/03/2024
CSTB2316	KISVN	12 月	5.00000 : 1	1,300	3,000,000	36,333	24/06/2024
CSTB2317	VND	5 月	3.00000 : 1	2,600	7,000,000	30,000	15/12/2023
CSTB2318	VND	11 月	4.00000 : 1	2,000	6,000,000	32,000	15/05/2024
CSTB2319	VND	10 月	9.00000 : 1	1,400	10,000,000	27,000	15/04/2024
CSTB2320	SSI	4 月	4.00000 : 1	1,100	35,000,000	28,500	01/12/2023
CSTB2321	SSI	6 月	4.00000 : 1	1,200	35,000,000	29,000	29/01/2024
CSTB2322	SSI	9 月	4.00000 : 1	1,400	35,000,000	30,000	03/05/2024
CSTB2323	HCM	6 月	4.00000 : 1	1,200	15,000,000	29,000	22/01/2024
CSTB2324	HCM	9 月	4.00000 : 1	1,200	10,000,000	31,000	03/05/2024
CSTB2325	HCM	12 月	4.00000 : 1	1,400	10,000,000	31,500	02/08/2024
CTCB2216	HCM	11 月	4.00000 : 1	1,800	10,000,000	27,500	30/10/2023
CTCB2302	ACBS	12 月	3.00000 : 1	3,100	9,900,000	27,000	22/05/2024
CTCB2303	SSI	4 月	4.00000 : 1	1,200	20,000,000	33,500	01/12/2023

CTCB2304	SSI	6 月	4.00000 : 1	1,300	20,000,000	34,500	29/01/2024
CTCB2305	HCM	6 月	4.00000 : 1	1,400	7,000,000	32,000	22/01/2024
CTCB2306	HCM	9 月	4.00000 : 1	1,900	7,000,000	32,000	03/05/2024
CTCB2307	HCM	12 月	4.00000 : 1	2,000	7,000,000	34,000	02/08/2024
CTCB2308	ACBS	n.a	3.00000 : 1	-	n.a	37,000	15/03/2024
CTPB2303	KISVN	8 月	7.18750 : 1	1,000	2,000,000	15,812	29/12/2023
CVHM2220	HCM	11 月	5.00000 : 1	3,000	7,000,000	58,000	30/10/2023
CVHM2301	KISVN	6 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
CVHM2304	KISVN	9 月	8.00000 : 1	1,100	4,000,000	53,555	29/11/2023
CVHM2305	KISVN	11 月	8.00000 : 1	1,200	4,000,000	57,777	28/02/2024
CVHM2306	KISVN	6 月	8.00000 : 1	1,100	2,000,000	60,666	23/02/2024
CVHM2307	KISVN	12 月	8.00000 : 1	1,300	2,000,000	62,666	24/06/2024
CVHM2308	SSI	12 月	8.00000 : 1	1,100	15,000,000	61,000	01/12/2023
CVHM2309	SSI	9 月	8.00000 : 1	1,300	15,000,000	62,000	29/01/2024
CVHM2310	HCM	11 月	5.00000 : 1	2,000	7,000,000	59,000	22/01/2024
CVHM2311	HCM	6 月	5.00000 : 1	2,800	7,000,000	60,500	02/08/2024
CVHM2312	HCM	12 月	5.00000 : 1	2,800	7,000,000	56,000	03/05/2024
CVIB2302	ACBS	9 月	1.66520 : 1	2,000	9,000,000	19,150	22/05/2024
CVIB2303	SSI	11 月	4.00000 : 1	1,000	20,000,000	20,500	01/12/2023
CVIC2301	KISVN	6 月	8.00000 : 1	1,000	4,000,000	53,979	27/10/2023
CVIC2302	KISVN	12 月	8.00000 : 1	1,000	3,000,000	55,666	21/11/2023
CVIC2303	KISVN	12 月	8.00000 : 1	1,100	3,000,000	57,777	22/12/2023
CVIC2304	KISVN	9 月	8.00000 : 1	1,200	3,000,000	59,888	22/03/2024
CVIC2305	KISVN	11 月	8.00000 : 1	1,100	2,000,000	61,111	23/02/2024
CVIC2306	KISVN	6 月	8.00000 : 1	1,300	2,000,000	62,222	24/06/2024
CVIC2307	SSI	12 月	8.00000 : 1	1,000	15,000,000	58,500	01/12/2023
CVNM2301	KISVN	9 月	9.68460 : 1	1,000	3,000,000	66,715	27/10/2023
CVNM2303	KISVN	6 月	9.68460 : 1	1,000	3,000,000	67,791	29/11/2023
CVNM2304	KISVN	12 月	9.68460 : 1	1,200	3,000,000	68,760	28/02/2024
CVNM2305	KISVN	12 月	9.68460 : 1	1,100	2,000,000	71,020	23/02/2024
CVNM2306	KISVN	9 月	9.68460 : 1	1,300	2,000,000	73,172	24/06/2024
CVNM2307	SSI	11 月	8.00000 : 1	1,100	12,000,000	75,000	01/12/2023
CVNM2308	HCM	6 月	8.00000 : 1	1,800	5,000,000	69,000	03/05/2024
CVNM2309	VCI	n.a	5.00000 : 1	-	n.a	82,000	13/02/2024
CVPB2304	KISVN	6 月	16.00000 : 1	1,000	2,400,000	16,999	29/12/2023
CVPB2305	VND	12 月	3.00000 : 1	2,900	10,000,000	18,000	15/04/2024
CVPB2306	VND	12 月	2.00000 : 1	2,800	5,000,000	20,000	15/12/2023
CVPB2307	SSI	9 月	4.00000 : 1	1,000	35,000,000	21,500	01/12/2023
CVPB2308	SSI	11 月	4.00000 : 1	1,000	35,000,000	22,000	29/01/2024
CVPB2309	SSI	6 月	4.00000 : 1	1,100	35,000,000	22,500	03/05/2024
CVPB2310	HCM	12 月	2.00000 : 1	1,800	10,000,000	21,500	22/01/2024
CVPB2311	HCM	12 月	2.00000 : 1	2,500	7,000,000	20,500	03/05/2024
CVPB2312	HCM	9 月	2.00000 : 1	2,700	7,000,000	21,000	02/08/2024
CVPB2313	VCI	n.a	2.00000 : 1	-	n.a	24,200	13/02/2024
CVRE2221	HCM	12 月	4.00000 : 1	2,100	7,000,000	32,500	30/10/2023

源自：FiinPro, YSVN

## 元大證券（越南）公司

### 個人客戶分析部

**Nguyễn Thế Minh**  
研究分析經理  
+84 28 3622 6868 ext 3826  
minh.nguyen@yuanta.com.vn

**Lý Thị Hiên**  
研究分析主管  
+84 28 3622 6868 ext 3908  
hien.ly@yuanta.com.vn

**Quách Đức Khánh**  
研究分析副主管  
+84 28 3622 6868 ext 3833  
khanh.quach@yuanta.com.vn

**Khổng Hữu Hiệp**  
高級分析專員  
+84 28 3622 6868 ext 3912  
hiep.khong@yuanta.com.vn

**Nguyễn Trịnh Ngọc Hồng**  
高級分析專員  
+84 28 3622 6868 ext 3832  
hong.nguyen@yuanta.com.vn

**Phạm Tấn Phát**  
高級分析專員  
+84 28 3622 6868 ext 3880  
phat.pham@yuanta.com.vn

### 個人客戶業務部

**Phạm Đắc Thành**  
北部分行經理  
+84 28 3622 6868 ext 3416  
thanh.pham@yuanta.com.vn

**Võ Thị Thu Thủy**  
平陽分行經理  
+84 28 3622 6868 ext 3505  
thuy.vo@yuanta.com.vn

**Lương Kỷ Ty**  
堤岸分行經理  
+84 28 3622 6868 ext 3653  
ty.luong@yuanta.com.vn

**Bùi Quốc Phong**  
同奈分行經理  
+84 28 3622 6868 ext 3701  
phong.bui@yuanta.com.vn

**Võ Đình Tuấn**  
峴港分行經理  
+84 28 3622 6868 ext 3301  
tuan.vo@yuanta.com.vn

**Nguyễn Việt Quang**  
河內分行經理  
+84 28 3622 6868 ext 3404  
quang.nguyen@yuanta.com.vn

**Đinh Thị Thu Cúc**  
頭頓分行經理  
+84 28 3622 6868 ext 3203  
cuc.dinh@yuanta.com.vn

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