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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
CACB2101	8.4%	900	155,700	0.14	ITM	3.6%		15	68%
CACB2102	2.4%	2,510	131,700	0.34	OTM	18.4%		130	55%
CACB2103	4.4%	3,340	20,600	0.07	OTM	19.3%		102	52%
CFPT2102	-2.7%	1,070	23,700	0.03	ITM	0.8%	15.37	7	39%
CFPT2103	-52.2%	220	54,600	0.02	OTM	6.9%	8.13	5	57%
CFPT2105	-5.2%	1,820	595,200	1.11	ITM	0.5%	10.34	4	64%
CFPT2106	-11.0%	650	14,700	0.01	ITM	1.0%	15.41	7	41%
CFPT2107	-7.9%	350	214,400	0.07	OTM	9.2%	6.89	18	59%
CFPT2108	-0.4%	2,690	1,800	-	OTM	31.4%	2.00	133	75%
CFPT2109	-14.8%	1,440	80,000	0.12	OTM	14.9%	4.06	70	62%
CFPT2110	-3.2%	920	77,300	0.07	OTM	17.1%	4.03	42	57%
CFPT2111	5.9%	1,070	400	-	OTM	19.0%	5.54	102	39%
CHDB2103	0.0%	930	40,300	0.04	ITM	18.7%	2.78	83	96%
CHPG2109	0.0%	170	127,300	0.02	OTM	20.5%	0.10	7	76%
CHPG2111	-20.0%	120	3,718,400	0.51	OTM	6.1%	11.57	4	60%
CHPG2113	-16.8%	990	176,800	0.18	OTM	21.1%	2.87	47	77%
CHPG2114	0.0%	600	87,200	0.05	OTM	37.1%	1.34	83	91%
CHPG2115	-8.3%	220	91,200	0.02	OTM	24.7%	0.71	18	82%
CHPG2116	-3.5%	1,360	21,900	0.03	OTM	46.0%	1.39	133	75%
CHPG2117	0.0%	900	456,900	0.41	OTM	40.8%	1.89	130	66%
CHPG2118	-3.4%	560	934,400	0.50	OTM	41.5%	1.49	88	67%
CHPG2119	-1.6%	2,410	251,400	0.59	OTM	26.2%	2.98	102	62%
CKDH2104	6.8%	4,840	243,700	1.13	ITM	1.3%	5.47	13	75%
CKDH2106	12.7%	5,410	156,500	0.84	ITM	2.7%	8.37	29	41%
CKDH2107	5.8%	1,650	1,160,800	1.98	ITM	7.7%	3.76	83	68%
CMBB2103	-36.4%	70	218,300	0.02	OTM	23.4%	0.00	5	95%
CMBB2104	7.7%	280	237,900	0.06	OTM	15.1%	2.84	13	67%
CMBB2105	6.9%	310	167,200	0.05	OTM	28.3%	1.60	29	57%
CMBB2106	-10.5%	170	12,300	-	OTM	22.5%	0.87	18	78%
CMBB2107	3.4%	1,540	332,000	0.53	OTM	16.9%	3.93	70	62%
CMBB2108	1.1%	960	353,400	0.36	OTM	12.8%	5.49	42	56%
CMBB2109	0.0%	680	28,300	0.02	OTM	27.9%	2.30	88	74%
CMSN2104	5.5%	5,800	95,200	0.56	ITM	2.2%	2.91	88	51%
CMSN2105	5.1%	8,600	114,500	0.99	ITM	-0.7%	4.01	4	0%
CMSN2107	5.6%	4,870	12,200	0.06	ITM	1.2%	6.00	52	24%
CMSN2108	4.8%	1,520	186,300	0.29	ITM	10.6%	4.02	83	60%
CMSN2109	9.0%	2,060	70,100	0.15	ITM	1.5%	6.27	29	41%
CMSN2110	5.9%	3,570	70,300	0.25	ITM	3.2%	4.29	70	44%
CMSN2111	-8.8%	3,630	1,400	-	ITM	7.7%	4.77	102	41%
CMWG2104	0.1%	7,250	11,700	0.09	ITM	2.6%	2.77	57	78%
CMWG2106	1.7%	2,420	15,900	0.04	ITM	1.0%	8.27	5	83%
CMWG2107	0.7%	7,540	265,600	2.06	ITM	0.2%	5.37	4	88%
CMWG2108	-0.3%	3,610	1,800	0.01	ITM	7.2%	5.23	52	55%
CMWG2109	1.2%	7,680	6,000	0.04	ITM	3.0%	4.91	29	68%
CMWG2110	-2.5%	790	293,600	0.23	ITM	4.5%	8.99	18	52%
CMWG2111	3.5%	1,770	104,600	0.18	ITM	9.9%	4.80	70	53%
CMWG2112	2.6%	2,010	143,700	0.28	OTM	11.6%	5.91	42	56%
CMWG2113	-11.9%	1,410	4,200	0.01	OTM	20.9%	5.57	102	43%
CNVL2103	-9.7%	2,140	293,800	0.62	ITM	1.6%	10.56	13	48%
CNVL2104	-3.5%	1,090	54,800	0.06	ITM	14.7%	4.03	83	74%



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CPDR2103	0.0%	1,230	121,500	0.14	ITM	16.7%		83	83%
CPNJ2104	-44.4%	50	251,100	0.01	OTM	16.7%	0.27	5	77%
CPNJ2105	-31.8%	450	255,200	0.12	OTM	3.7%	16.80	4	58%
CPNJ2106	-4.1%	1,630	14,400	0.02	OTM	13.2%	5.11	52	57%
CPNJ2107	5.3%	400	37,200	0.01	OTM	19.4%	4.97	29	54%
CPNJ2108	-7.3%	510	51,100	0.03	OTM	11.0%	5.63	29	66%
CPNJ2109	-5.9%	480	247,200	0.12	OTM	28.9%	2.29	88	77%
CPNJ2110	-22.0%	1,100	13,200	0.01	OTM	11.1%	8.05	13	61%
CSTB2105	0.0%	850	245,100	0.21	OTM	16.2%	4.51	102	50%
CSTB2107	-24.0%	380	133,500	0.06	ITM	16.6%	2.92	88	90%
CSTB2109	-2.0%	1,930	861,500	1.73	OTM	14.5%	3.74	13	70%
CSTB2110	5.0%	630	199,300	0.13	OTM	24.8%	2.68	52	71%
CSTB2111	0.0%	710	249,500	0.20	OTM	14.7%	3.92	47	79%
CSTB2112	4.1%	3,280	25,400	0.08	OTM	15.4%	4.49	29	67%
CTCB2105	0.0%	2,450	77,500	0.19	OTM	25.4%	2.58	68	76%
CTCB2106	4.3%	240	149,600	0.04	OTM	24.2%	3.35	130	56%
CTCB2108	1.5%	3,290	5,300	0.02	OTM	3.9%	18.14	4	52%
CTCB2109	-10.7%	1,580	172,300	0.29	OTM	22.4%	3.40	29	54%
CTCB2110	0.0%	380	117,200	0.05	OTM	13.8%	4.52	47	66%
CTCB2111	-1.5%	1,310	5,300	0.01	OTM	25.4%	2.36	83	86%
CTCB2112	1.7%	1,200	240,200	0.29	OTM	13.5%	4.16	29	87%
CVHM2107	-34.5%	380	869,100	0.38	OTM	22.8%	3.35	130	56%
CVHM2109	-22.2%	350	228,000	0.09	OTM	22.7%	2.99	88	68%
CVHM2110	-18.0%	1,050	156,800	0.19	OTM	28.0%	2.99	163	55%
CVHM2111	3.0%	680	53,600	0.04	OTM	16.1%	0.07	5	83%
CVHM2112	-1.1%	870	41,400	0.04	OTM	12.0%	0.90	4	62%
CVHM2113	-3.7%	2,070	170,600	0.36	OTM	22.0%	2.67	83	86%
CVHM2114	-5.9%	640	249,800	0.16	ITM	16.4%	3.30	70	85%
CVHM2115	-2.8%	1,060	897,800	0.97	OTM	21.1%	2.87	88	76%
CVIC2104	-22.2%	70	818,300	0.05	OTM	19.1%	3.60	102	57%
CVIC2105	-53.3%	70	578,300	0.06	ITM	0.7%	18.65	4	41%
CVIC2106	-3.3%	880	900	-	OTM	15.2%	4.17	83	55%
CVIC2107	-18.8%	1,820	130,200	0.25	OTM	16.1%	0.89	9	62%
CVIC2108	-1.0%	980	12,900	0.01	OTM	13.9%	0.19	5	80%
CVIC2109	-14.9%	2,350	2,300	0.01	OTM	10.0%	2.16	4	57%
CVJC2101	0.8%	1,210	118,800	0.14	OTM	7.1%	10.19	7	51%
CVJC2103	4.4%	710	80,700	0.06	OTM	32.0%	1.50	83	94%
CVNM2106	9.1%	120	24,500	-	OTM	19.5%	3.31	70	65%
CVNM2107	0.0%	70	494,900	0.03	OTM	25.2%	2.49	88	69%
CVNM2109	16.7%	70	900,200	0.06	OTM	20.0%	4.49	102	45%
CVNM2110	-33.3%	100	17,500	-	OTM	8.2%	8.65	13	64%
CVNM2111	0.0%	680	-	-	OTM	23.8%	4.00	52	64%
CVNM2112	1.9%	1,100	14,100	0.01	OTM	16.5%	3.63	47	85%
CVNM2113	-3.1%	620	78,200	0.05	OTM	21.6%	2.37	18	84%
CVNM2114	-14.5%	1,240	800	-	OTM	30.1%	2.20	68	90%
CVPB2106	3.8%	540	230,100	0.12	ITM	17.7%	3.11	88	78%
CVPB2107	3.6%	3,500	23,900	0.08	ITM	1.1%	10.12	4	80%
CVPB2108	-11.1%	1,680	178,800	0.34	ITM	10.6%	4.29	47	77%

源自: Fiiipro, 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。

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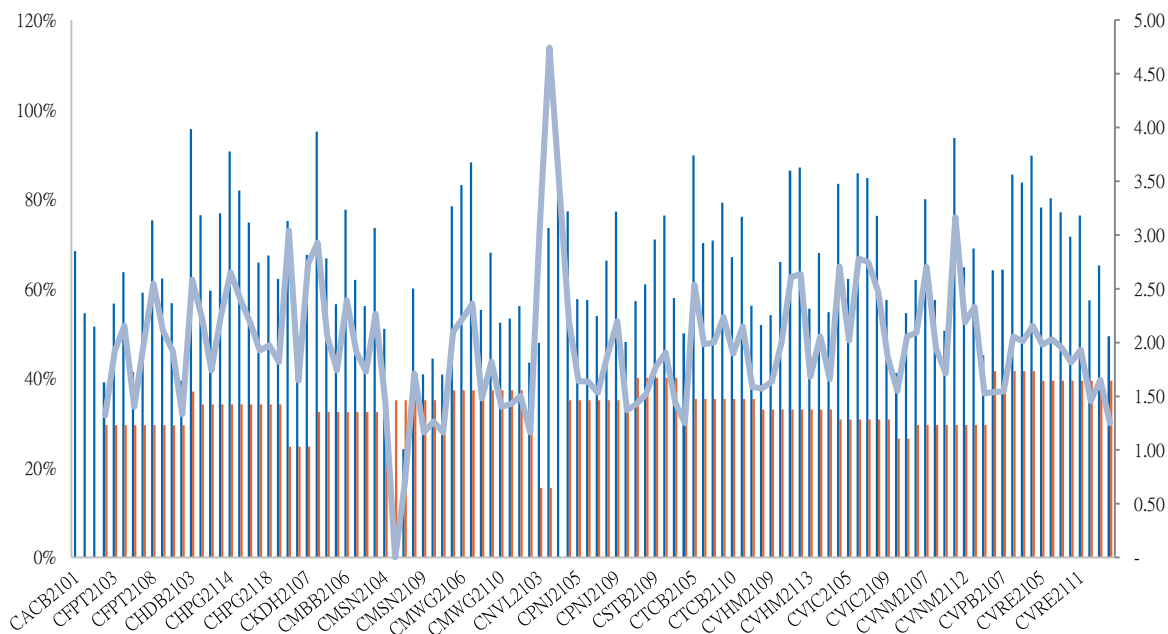
為了限制風險，投資者應選擇具有現金狀態 (ITM)，Premium 或隱含波動率偏低的認股權證。此外，投資者也應優先對具有偏長（兩週以上）的剩餘交易盤數（直至到期日）的權證進行交易，以限制風險。

### 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	75.20	106.00	上漲	上漲	84.62	13%	94.93	(0.48)
DPM	53.90	49.00	下跌	上漲	59.64	11%	50.66	1.77
FPT		93.60	下跌	上漲			96.62	-
HDB	30.50	30.60	上漲	上漲	33.42	10%	27.02	0.84
HPG		45.80	下跌	下跌			46.90	-
MBB		28.30	下跌	下跌			28.66	-
MSN	146.80	172.00	上漲	上漲	167.50	14%	161.15	(1.44)
MWG		134.40	下跌	上漲			137.32	-
NVL	106.20	87.00	上漲	下跌	124.55	17%	84.30	0.84
PNJ		93.20	下跌	下跌			98.94	-
REE	71.80	70.30	上漲	上漲	83.45	16%	68.17	3.21
ROS	5.75	14.30	上漲	下跌	10.95	90%	12.20	(0.81)
STB	30.05	29.50	上漲	下跌	34.22	14%	27.06	1.39
TCB		49.10	下跌	下跌			50.19	-
VHM	84.50	81.70	下跌	下跌	91.81	9%	82.35	3.41
VIC		95.50	下跌	下跌			101.91	-
VJC	125.80	125.20	上漲	上漲	136.52	9%	119.28	1.64
VNM		85.20	下跌	下跌			86.80	-
VPB		34.75	下跌	下跌			35.23	-
VRE	30.10	30.55	上漲	下跌	33.63	12%	29.84	13.39

源自: YSVN

### 認股權證的隱含波動 VS 標的股票過去期間的波動





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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
CACB2101	MBS	4 月	4.00000 : 1	2,000	4,000,000	31,400	19/01/2022
CACB2102	SSI	8 月	2.00000 : 1	2,900	15,000,000	35,000	29/06/2022
CACB2103	VCI	6 月	1.00000 : 1	3,700	3,000,000	37,000	20/05/2022
CFPT2102	VCI	6 月	4.94740 : 1	4,000	1,000,000	89,053	07/01/2022
CFPT2103	HCM	6 月	4.94740 : 1	3,000	5,000,000	98,947	05/01/2022
CFPT2105	SSI	5 月	4.94740 : 1	3,500	12,000,000	85,095	04/01/2022
CFPT2106	MBS	4.5 月	8.00000 : 1	2,650	2,000,000	89,300	07/01/2022
CFPT2107	VND	4 月	12.00000 : 1	1,500	6,000,000	98,000	24/01/2022
CFPT2108	BSI	9 月	6.00000 : 1	3,280	1,500,000	106,835	04/07/2022
CFPT2109	HCM	6 月	8.00000 : 1	1,900	10,000,000	96,000	06/04/2022
CFPT2110	SSI	4 月	5.00000 : 1	2,400	17,000,000	105,000	25/02/2022
CFPT2111	VCI	6 月	5.00000 : 1	1,990	3,000,000	106,000	20/05/2022
CHDB2103	KISVN	7 月	8.00000 : 1	1,000	3,000,000	28,888	25/04/2022
CHPG2109	VCI	6 月	1.00000 : 1	4,000	1,000,000	55,000	07/01/2022
CHPG2111	SSI	5 月	5.00000 : 1	1,700	25,000,000	48,000	04/01/2022
CHPG2113	HCM	6 月	4.00000 : 1	2,400	10,000,000	51,500	04/03/2022
CHPG2114	KISVN	7 月	10.00000 : 1	1,200	10,000,000	56,789	25/04/2022
CHPG2115	VND	4 月	5.00000 : 1	1,500	7,000,000	56,000	24/01/2022
CHPG2116	BSI	9 月	4.00000 : 1	2,830	2,500,000	61,410	04/07/2022
CHPG2117	SSI	8 月	5.00000 : 1	2,320	22,000,000	60,000	29/06/2022
CHPG2118	KISVN	6 月	5.00000 : 1	2,000	8,000,000	61,999	02/05/2022
CHPG2119	VCI	6 月	2.00000 : 1	3,380	3,000,000	53,000	20/05/2022
CKDH2104	SSI	5 月	2.00000 : 1	3,500	-	44,000	17/01/2022
CKDH2106	VCI	6 月	1.00000 : 1	2,500	1,000,000	49,000	08/02/2022
CKDH2107	KISVN	7 月	8.00000 : 1	1,300	3,000,000	43,888	25/04/2022
CMBB2103	HCM	6 月	1.48150 : 1	3,000	5,000,000	34,815	05/01/2022
CMBB2104	SSI	5 月	2.00000 : 1	2,900	-	32,000	17/01/2022
CMBB2105	VCI	6 月	1.00000 : 1	2,500	1,000,000	36,000	08/02/2022
CMBB2106	VND	4 月	4.00000 : 1	1,000	3,000,000	34,000	24/01/2022
CMBB2107	HCM	6 月	2.00000 : 1	2,200	10,000,000	30,000	06/04/2022
CMBB2108	SSI	4 月	2.00000 : 1	1,880	23,000,000	30,000	25/02/2022
CMBB2109	KISVN	6 月	5.00000 : 1	1,100	1,200,000	32,789	02/05/2022
CMSN2104	ACBS	9 月	9.98730 : 1	5,200	5,000,000	117,850	02/05/2022
CMSN2105	SSI	5 月	4.99360 : 1	5,000	12,000,000	127,837	04/01/2022
CMSN2107	VCI	6 月	4.99360 : 1	3,100	2,000,000	149,809	11/03/2022
CMSN2108	KISVN	7 月	19.97450 : 1	1,600	3,000,000	159,795	25/04/2022
CMSN2109	VND	4.3 月	11.98470 : 1	2,500	4,000,000	149,809	08/02/2022
CMSN2110	HCM	6 月	9.98730 : 1	2,200	10,000,000	141,819	06/04/2022
CMSN2111	VCI	6 月	6.99110 : 1	2,950	3,000,000	159,796	20/05/2022
CMWG2104	ACBS	12 月	6.64440 : 1	2,400	2,000,000	89,699	18/03/2022
CPNJ2105	SSI	5 月	4.96890 : 1	3,300	10,000,000	94,410	04/01/2022
CPNJ2106	VCI	6 月	4.96890 : 1	2,600	2,000,000	97,391	11/03/2022
CPNJ2107	VCI	6 月	4.96890 : 1	2,500	1,500,000	109,317	08/02/2022



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CPNJ2108	VND	4.3 月	13.91300 : 1	1,500	2,000,000	96,398	08/02/2022
CPNJ2109	KISVN	6 月	24.84470 : 1	1,000	2,500,000	108,212	02/05/2022
CSTB2107	SSI	5 月	2.00000 : 1	2,600	-	32,000	17/01/2022
CSTB2109	HCM	6 月	2.00000 : 1	2,300	10,000,000	29,000	04/03/2022
CSTB2110	KISVN	7 月	8.00000 : 1	1,000	10,000,000	29,999	25/04/2022
CSTB2111	VND	4.3 月	3.00000 : 1	1,500	3,000,000	30,000	08/02/2022
CTCB2108	VCI	6 月	1.00000 : 1	5,000	2,000,000	58,000	11/03/2022
CTCB2109	HCM	6 月	4.00000 : 1	2,200	10,000,000	50,000	04/03/2022
CTCB2110	VND	4.3 月	7.00000 : 1	1,500	4,000,000	54,000	08/02/2022
CTCB2111	BSI	6 月	4.00000 : 1	1,990	2,500,000	56,350	04/04/2022

源自: FiinPro, YSVN



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## Appendix A: Important Disclosures

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