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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
CACB2102	13.3%	510	87,700	0.04	OTM	14.0%		35	47%
CACB2103	-30.0%	70	32,200	-	OTM	17.3%		7	61%
CACB2201	10.4%	740	95,600	0.07	OTM	21.7%		92	56%
CACB2202	16.7%	350	199,200	0.06	OTM	14.4%		19	66%
CFPT2108	12.5%	1,620	21,200	0.03	OTM	14.4%	4.03	38	73%
CFPT2111	5.0%	420	29,100	0.01	OTM	6.1%	10.28	7	58%
CFPT2201	7.7%	1,400	636,800	0.77	OTM	15.0%	4.41	92	51%
CFPT2202	13.8%	1,650	110,000	0.17	ITM	4.2%	5.66	30	68%
CFPT2203	8.7%	4,000	1,135,300	3.92	ITM	8.9%	4.74	57	64%
CHDB2201	2.2%	460	37,700	0.02	OTM	37.3%	1.90	93	74%
CHDB2202	0.0%	250	115,000	0.04	OTM	28.9%	0.46	19	96%
CHDB2203	0.0%	400	364,200	0.13	OTM	27.4%	2.66	67	71%
CHDB2204	12.1%	650	16,300	0.01	OTM	35.3%	3.11	97	56%
CHPG2116	-34.8%	300	5,900	-	OTM	54.0%	0.04	38	95%
CHPG2117	-8.3%	110	562,900	0.06	OTM	49.0%	0.10	35	77%
CHPG2119	20.0%	60	76,300	-	OTM	30.7%	0.00	7	97%
CHPG2201	-5.0%	570	467,600	0.26	OTM	36.2%	1.79	115	78%
CHPG2202	-4.0%	480	21,400	0.01	OTM	44.4%	1.00	93	89%
CHPG2203	-4.1%	700	2,354,100	1.70	OTM	33.6%	2.37	92	62%
CHPG2204	7.6%	710	57,600	0.04	OTM	18.2%	2.87	30	90%
CHPG2206	-2.6%	380	167,200	0.06	OTM	29.6%	1.94	67	78%
CHPG2207	6.8%	940	2,400	-	OTM	33.6%	2.48	97	60%
CHPG2208	-1.2%	1,670	115,200	0.19	ITM	18.9%	2.96	105	76%
CKDH2201	5.7%	370	730,000	0.23	OTM	48.1%	0.32	103	70%
CKDH2202	31.3%	420	139,100	0.04	OTM	23.1%	0.60	30	72%
CKDH2203	-31.5%	740	568,600	0.43	OTM	34.1%	0.22	47	69%
CKDH2204	2.6%	400	152,900	0.06	OTM	29.7%	1.00	67	71%
CKDH2205	-40.0%	480	32,500	0.01	OTM	36.3%	1.35	97	48%
CMBB2201	1.0%	1,990	46,900	0.09	OTM	21.7%	2.97	92	71%
CMBB2203	-3.8%	770	61,400	0.03	OTM	34.7%	2.42	97	57%
CMSN2111	-45.5%	60	45,200	-	OTM	19.4%	0.30	7	71%
CMSN2201	-5.7%	660	590,500	0.36	OTM	36.5%	1.78	93	74%
CMSN2202	-15.0%	1,250	4,500	0.01	OTM	23.3%	3.76	105	54%
CMWG2113	-25.0%	90	202,600	0.01	OTM	9.6%	19.09	7	45%
CMWG2201	4.8%	2,390	72,000	0.16	ITM	12.3%	3.87	92	60%
CMWG2202	-11.1%	1,600	419,900	0.65	OTM	9.6%	7.27	57	41%
CMWG2203	-21.5%	1,680	8,000	0.01	OTM	13.3%	5.91	97	40%
CMWG2204	-14.3%	1,500	16,000	0.02	OTM	13.5%	5.02	105	44%
CNVL2201	-4.1%	470	15,200	0.01	OTM	31.4%	0.49	103	71%
CNVL2202	1.6%	630	15,400	0.01	OTM	14.5%	3.88	67	65%
CNVL2203	2.7%	750	4,000	-	OTM	22.3%	1.48	97	41%
CPDR2201	-0.7%	1,380	15,800	0.02	OTM	45.2%		103	73%
CPDR2202	0.0%	550	628,700	0.33	OTM	22.0%		67	72%
CPNJ2110	-12.0%	220	117,300	0.02	OTM	6.0%	20.01	7	44%
CPNJ2201	6.3%	2,360	60,600	0.14	ITM	6.9%	4.36	92	47%
CPOW2201	-7.4%	250	491,800	0.11	OTM	35.7%		45	106%
CPOW2202	0.0%	480	722,500	0.33	OTM	54.5%		132	100%
CSTB2112	-10.0%	90	83,400	0.01	OTM	32.0%	0.00	7	105%
CSTB2201	3.9%	530	614,800	0.24	OTM	38.2%	1.89	93	81%
CSTB2202	-2.8%	1,030	91,000	0.09	OTM	34.0%	2.57	92	69%

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CSTB2203	-12.5%	140	562,900	0.09	OTM	49.6%	0.01	19	112%
CSTB2205	-10.3%	260	85,300	0.02	OTM	55.6%	0.47	67	104%
CSTB2206	-39.1%	420	77,700	0.03	OTM	62.8%	1.22	97	68%
CTCB2112	-7.7%	120	216,300	0.03	OTM	42.6%	0.37	35	73%
CTCB2201	-7.5%	370	362,900	0.13	OTM	44.8%	1.93	92	59%
CTCB2202	0.0%	240	76,200	0.02	OTM	36.4%	0.06	19	109%
CTCB2203	-2.1%	460	124,300	0.06	OTM	35.7%	2.33	57	57%
CTCB2204	-2.4%	1,200	94,700	0.11	OTM	30.8%	2.16	105	80%
CTPB2201	0.0%	510	2,700	-	OTM	31.7%		93	57%
CTPB2202	-13.0%	400	923,100	0.34	OTM	28.0%		47	55%
CVHM2113	6.3%	170	298,600	0.04	OTM	28.9%	2.38	35	54%
CVHM2115	7.7%	280	235,600	0.06	OTM	37.3%	1.57	68	63%
CVHM2201	18.2%	390	2,400	-	OTM	33.2%	2.04	93	68%
CVHM2202	2.9%	360	344,700	0.11	OTM	36.0%	2.69	92	53%
CVHM2203	12.9%	350	332,800	0.10	OTM	22.7%	1.79	30	79%
CVHM2204	3.6%	570	712,300	0.36	OTM	19.5%	6.24	57	44%
CVHM2205	9.5%	460	447,300	0.20	OTM	22.3%	2.91	67	72%
CVHM2206	2.2%	470	17,800	0.01	OTM	25.3%	6.39	97	39%
CVIC2109	-14.3%	60	153,100	0.01	OTM	27.1%	0.00	7	93%
CVIC2201	5.4%	590	2,300	-	OTM	40.9%	0.99	93	85%
CVIC2202	7.1%	750	260,900	0.18	OTM	17.0%	3.42	67	76%
CVIC2203	0.0%	870	136,500	0.12	OTM	17.6%	4.12	105	50%
CVJC2201	-2.1%	460	933,400	0.41	OTM	33.8%	0.77	67	75%
CVNM2114	-16.7%	50	64,800	-	OTM	36.2%	0.00	7	113%
CVNM2201	-10.5%	340	95,700	0.03	OTM	37.3%	1.31	93	68%
CVNM2202	-11.1%	240	151,700	0.04	OTM	23.6%	1.24	30	70%
CVNM2203	-9.8%	370	955,500	0.34	OTM	27.4%	1.79	67	80%
CVNM2204	-1.2%	850	81,500	0.07	OTM	17.3%	3.89	105	53%
CVPB2201	-6.3%	1,050	112,400	0.11	OTM	26.5%	2.62	92	81%
CVPB2202	-9.1%	700	607,300	0.42	OTM	21.0%	5.45	47	56%
CVPB2203	7.8%	690	3,400	-	ITM	19.5%	2.53	45	168%
CVPB2204	-2.4%	800	23,700	0.02	ITM	30.8%	1.80	132	128%
CVRE2114	0.0%	140	369,600	0.04	OTM	18.1%	1.05	7	74%
CVRE2201	3.1%	660	219,100	0.14	OTM	26.8%	3.37	92	62%
CVRE2202	4.2%	250	660,900	0.18	OTM	23.4%	1.83	19	80%
CVRE2203	21.8%	670	224,200	0.14	OTM	26.8%	2.78	67	74%
CVRE2204	5.0%	630	72,300	0.04	OTM	25.1%	3.42	105	61%
CACB2102	13.3%	510	87,700	0.04	OTM	14.0%		35	47%
CACB2103	-30.0%	70	32,200	-	OTM	17.3%		7	61%
CACB2201	10.4%	740	95,600	0.07	OTM	21.7%		92	56%
CACB2202	16.7%	350	199,200	0.06	OTM	14.4%		19	66%

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。

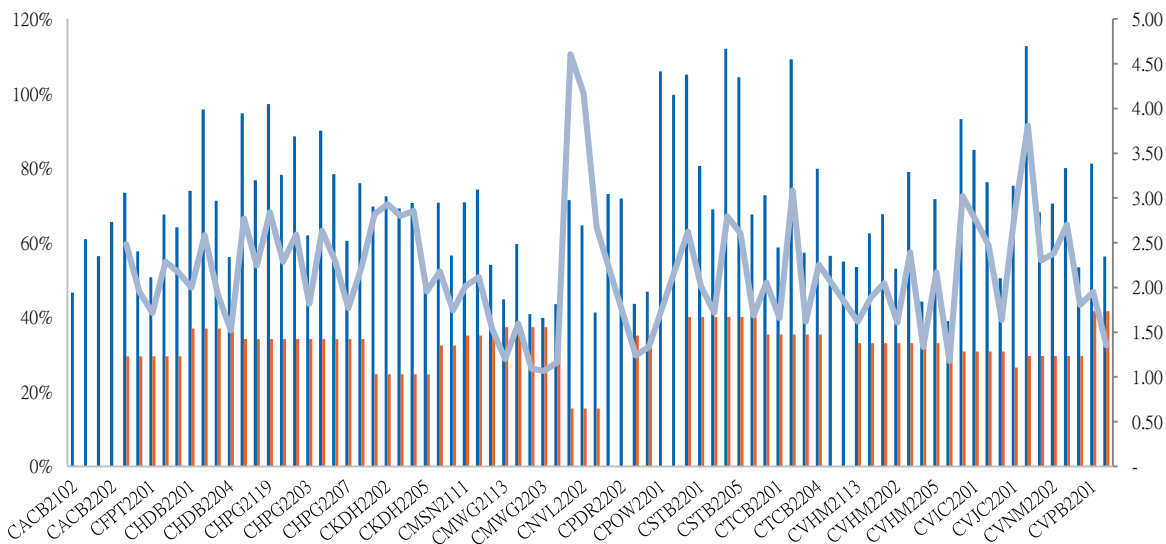
為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

標的股票的技术建議綜合表

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		49.60	下跌	下跌			57.09	-
DPM		57.20	下跌	下跌			65.13	-
FPT		101.90	下跌	下跌			104.82	-
HDB		24.25	下跌	上漲			25.28	-
HPG		40.65	下跌	下跌			42.87	-
MBB		27.50	下跌	上漲			28.50	-
MSN		111.90	下跌	下跌			123.73	-
MWG		141.00	下跌	上漲			148.90	-
NVL		78.70	下跌	下跌			82.08	-
PNJ		107.00	下跌	上漲			109.53	-
REE	82.40	92.60	上漲	下跌	95.45	3%	79.69	4.81
ROS	4.65	5.16	上漲	下跌	9.29	80%	4.40	18.21
STB		23.55	下跌	上漲			25.71	-
TCB		39.00	下跌	下跌			41.28	-
VHM	68.80	70.50	上漲	下跌	74.75	6%	64.48	1.38
VIC	80.50	80.50	上漲	下跌	91.50	14%	74.99	1.99
VJC		126.50	下跌	上漲			133.61	-
VNM		69.50	下跌	下跌			74.12	-
VPB		33.40	下跌	上漲			35.41	-
VRE		28.90	下跌	上漲			30.35	-

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）。



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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
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
CACB2201	HCM	9月	4.00000 : 1	1,500	10,000,000	35,500	16/09/2022
CACB2202	MBS	4月	3.00000 : 1	2,150	5,000,000	35,100	07/06/2022
CFPT2108	BSI	9月	6.00000 : 1	3,280	1,500,000	106,835	04/07/2022
CFPT2111	VCI	6月	5.00000 : 1	1,990	3,000,000	106,000	20/05/2022
CFPT2201	HCM	9月	8.00000 : 1	2,100	7,000,000	106,000	16/09/2022
CFPT2202	MBS	4.5月	10.00000 : 1	1,700	5,000,000	89,700	22/06/2022
CFPT2203	VND	5月	4.00000 : 1	3,800	7,500,000	95,000	29/07/2022
CHDB2201	KISVN	9月	5.00000 : 1	1,500	3,000,000	30,999	19/09/2022
CHDB2202	MBS	4月	3.00000 : 1	2,220	4,000,000	30,500	07/06/2022
CHDB2203	KISVN	5月	5.00000 : 1	1,100	4,000,000	28,888	12/08/2022
CHDB2204	VCI	6月	2.00000 : 1	1,700	3,000,000	31,500	23/09/2022
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
CHPG2119	VCI	6月	2.00000 : 1	3,380	3,000,000	53,000	20/05/2022
CHPG2201	KISVN	10月	10.00000 : 1	1,300	8,000,000	49,666	19/10/2022
CHPG2202	KISVN	9月	10.00000 : 1	1,100	8,000,000	53,888	19/09/2022
CHPG2203	HCM	9月	4.00000 : 1	2,200	20,000,000	51,500	16/09/2022
CHPG2204	MBS	4.5月	5.00000 : 1	1,900	6,000,000	44,500	22/06/2022
CHPG2206	KISVN	5月	10.00000 : 1	1,000	5,000,000	48,888	12/08/2022
CHPG2207	VCI	6月	3.00000 : 1	2,200	6,600,000	51,500	23/09/2022
CKDH2201	KISVN	9月	8.00000 : 1	1,500	4,000,000	61,618	03/10/2022
CKDH2202	MBS	4.5月	4.00000 : 1	2,080	3,500,000	52,000	22/06/2022
CKDH2203	VND	4.5月	2.00000 : 1	5,000	7,000,000	57,000	15/07/2022
CKDH2204	KISVN	5月	8.00000 : 1	1,300	3,000,000	53,333	12/08/2022
CKDH2205	VCI	6月	3.00000 : 1	1,750	3,000,000	58,000	23/09/2022
CMBB2201	HCM	9月	2.00000 : 1	2,700	7,000,000	29,500	16/09/2022
CMBB2203	VCI	6月	2.00000 : 1	1,900	3,000,000	35,500	23/09/2022
CMSN2111	VCI	6月	5.82830 : 1	2,950	3,000,000	133,217	20/05/2022
CMSN2201	KISVN	9月	16.67340 : 1	2,000	7,000,000	141,723	19/09/2022
CMWG2113	VCI	6月	6.00000 : 1	2,250	3,000,000	154,000	20/05/2022
CMWG2201	HCM	9月	10.00000 : 1	2,600	5,000,000	134,500	16/09/2022
CMWG2202	VND	5月	6.00000 : 1	4,000	4,000,000	145,000	29/07/2022
CMWG2203	VCI	6月	7.00000 : 1	1,990	3,000,000	148,000	23/09/2022
CNVL2201	KISVN	9月	20.00000 : 1	1,100	5,000,000	93,979	03/10/2022
CNVL2202	KISVN	5月	16.00000 : 1	1,000	3,000,000	79,999	12/08/2022
CSTB2206	VCI	#N/A	2.00000 : 1	2,390	#N/A	37,500	23/09/2022
CTCB2112	SSI	8月	5.00000 : 1	1,970	23,000,000	55,000	29/06/2022
CTCB2201	HCM	9月	4.00000 : 1	2,100	5,000,000	55,000	16/09/2022
CTCB2202	MBS	4月	5.00000 : 1	2,080	5,000,000	52,000	07/06/2022
CTCB2203	VND	5月	2.00000 : 1	4,300	6,000,000	52,000	29/07/2022
CTPB2202	VND	4.5月	2.00000 : 1	3,700	3,500,000	42,000	15/07/2022
CVHM2113	SSI	8月	5.00000 : 1	3,270	15,000,000	90,000	29/06/2022
CVHM2115	ACBS	9月	10.00000 : 1	1,230	15,000,000	94,000	15/08/2022
CVHM2201	KISVN	9月	16.00000 : 1	1,300	5,000,000	87,678	19/09/2022



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CVHM2205	KISVN	5 月	16.00000 : 1	1,000	5,000,000	78,888	12/08/2022
CVHM2206	VCI	#N/A	5.00000 : 1	1,790	#N/A	86,000	23/09/2022
CVIC2109	VCI	6 月	5.00000 : 1	2,500	3,000,000	102,000	20/05/2022
CVIC2201	KISVN	9 月	16.00000 : 1	1,500	3,000,000	103,979	19/09/2022
CVIC2202	KISVN	5 月	16.00000 : 1	1,100	3,000,000	82,222	12/08/2022
CVIC2203	ACBS	#N/A	10.00000 : 1	1,200	#N/A	86,000	05/10/2022
CVJC2201	KISVN	5 月	20.00000 : 1	1,300	3,000,000	159,999	12/08/2022
CVNM2114	VCI	6 月	4.91780 : 1	1,780	3,000,000	94,423	20/05/2022
CVNM2201	KISVN	9 月	16.00000 : 1	1,200	3,000,000	89,988	19/09/2022
CVNM2202	MBS	4.5 月	10.00000 : 1	1,300	5,000,000	83,500	22/06/2022
CVNM2203	KISVN	5 月	20.00000 : 1	1,000	3,000,000	81,111	12/08/2022
CVPB2201	HCM	9 月	5.00000 : 1	1,300	7,000,000	37,000	16/09/2022
CVPB2202	VND	4.5 月	2.00000 : 1	3,500	8,500,000	39,000	15/07/2022
CVPB2203	KISVN	4 月	16.00000 : 1	1,000	1,450,000	28,888	13/07/2022
CVPB2204	KISVN	8 月	16.00000 : 1	1,000	1,450,000	30,888	11/11/2022
CVRE2114	VCI	6 月	1.00000 : 1	3,160	3,000,000	34,000	20/05/2022
CVRE2201	HCM	9 月	4.00000 : 1	1,200	7,000,000	34,000	16/09/2022
CVRE2202	MBS	4 月	3.00000 : 1	2,400	4,000,000	34,900	07/06/2022
CACB2102	SSI	8 月	2.00000 : 1	2,900	15,000,000	35,000	29/06/2022

源自：FiinPro, YSVN



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