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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
CACB2201	-10.0%	360	177,400	0.06	OTM	22.2%		52	58%
CACB2203	-5.4%	870	48,700	0.04	OTM	17.8%		73	55%
CACB2204	-7.4%	1,500	20,000	0.03	OTM	17.5%		87	54%
CFPT2201	-8.5%	1,080	432,400	0.49	OTM	13.3%	4.86	52	57%
CFPT2203	-25.0%	2,100	848,000	2.13	ITM	2.2%	9.91	17	45%
CHDB2201	-28.6%	150	255,400	0.04	OTM	33.1%	2.48	53	62%
CHDB2203	-33.3%	100	364,000	0.04	OTM	23.2%	3.04	27	63%
CHDB2204	10.5%	210	11,200	-	OTM	33.8%	4.04	57	51%
CHDB2205	-18.9%	430	725,200	0.30	OTM	22.7%	3.51	74	63%
CHDB2206	-5.0%	380	113,900	0.05	OTM	38.5%	1.98	127	73%
CHPG2201	-16.7%	100	117,700	0.01	OTM	78.7%	0.06	75	87%
CHPG2202	-10.0%	90	111,100	0.01	OTM	93.2%	0.00	53	109%
CHPG2203	-22.2%	70	87,900	0.01	OTM	82.6%	0.01	52	80%
CHPG2206	0.0%	60	46,900	-	OTM	74.5%	0.00	27	126%
CHPG2207	-30.8%	90	23,800	-	OTM	82.6%	0.02	57	76%
CHPG2208	-6.5%	290	342,400	0.10	OTM	46.2%	0.62	65	79%
CHPG2209	25.0%	100	5,400	-	OTM	63.5%	0.00	32	113%
CHPG2210	20.0%	120	108,300	0.01	OTM	71.9%	0.11	74	82%
CHPG2211	21.7%	280	592,900	0.13	OTM	60.9%	0.26	73	79%
CHPG2212	-9.4%	290	1,564,700	0.45	OTM	40.0%	1.80	122	69%
CHPG2213	-19.5%	1,490	889,000	1.60	OTM	39.2%	1.13	82	103%
CHPG2214	-10.5%	340	199,400	0.07	OTM	46.0%	1.31	127	77%
CKDH2201	-25.0%	60	146,700	0.01	OTM	61.0%	0.01	63	63%
CKDH2203	100.0%	20	486,400	0.01	OTM	47.9%	0.00	7	113%
CKDH2204	0.0%	50	30,300	-	OTM	39.3%	0.00	27	73%
CKDH2205	14.3%	80	9,800	-	OTM	51.0%	0.06	57	52%
CKDH2206	-15.4%	110	1,500	-	OTM		0.13	52	64%
CKDH2207	-12.5%	490	6,500	-	OTM	34.7%	1.00	87	58%
CMBB2201	-10.6%	590	272,700	0.16	OTM	23.2%	3.17	52	59%
CMBB2203	-25.0%	180	24,700	-	OTM	44.0%	0.96	57	57%
CMBB2204	-4.8%	800	155,800	0.12	OTM	30.9%	2.50	87	59%
CMBB2205	-20.0%	1,320	401,200	0.62	OTM	39.1%	1.07	82	85%
CMBB2206	3.7%	560	211,700	0.11	ITM	11.7%	3.60	62	88%
CMBB2207	-3.0%	640	128,200	0.08	ITM	19.9%	2.67	127	82%
CMSN2201	3.7%	280	75,000	0.02	OTM	45.3%	0.49	53	83%
CMSN2202	-3.3%	290	191,500	0.06	OTM	29.0%	4.89	65	47%
CMSN2203	-7.1%	130	299,700	0.04	OTM	28.4%	1.46	32	70%
CMSN2204	-9.5%	860	267,200	0.26	OTM	24.2%	3.47	87	59%
CMSN2205	-5.0%	760	26,500	0.02	OTM	28.2%	2.54	122	70%
CMSN2206	-6.9%	540	64,300	0.04	OTM	43.1%	1.65	127	71%
CMSN2207	1.7%	1,210	10,000	0.01	OTM	40.1%	1.84	131	71%
CMWG2201	-17.9%	1,150	213,300	0.25	OTM	13.4%	5.06	52	59%
CMWG2202	19.4%	370	472,700	0.16	OTM	14.3%	6.82	17	56%
CMWG2203	-16.7%	750	9,600	0.01	OTM	19.0%	6.30	57	47%
CMWG2204	4.0%	780	837,100	0.60	OTM	18.7%	5.23	65	51%
CMWG2205	7.2%	890	439,900	0.37	OTM	27.7%	3.53	87	58%
CMWG2206	-4.6%	1,250	14,000	0.02	OTM	47.3%	1.69	131	70%
CNVL2201	0.0%	170	235,100	0.04	OTM	32.7%	0.03	63	64%
CNVL2202	0.0%	220	1,100	-	OTM	13.8%	1.10	27	63%
CNVL2203	-9.1%	300	5,600	-	OTM	28.1%	0.06	57	47%

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CNVL2204	0.0%	270	2,000	-	OTM	23.1%	0.29	52	64%
CNVL2205	-1.4%	680	200	-	OTM	26.4%	1.51	122	67%
CNVL2206	0.0%	690	-	-	OTM	29.5%	1.10	127	70%
CNVL2207	0.0%	1,030	-	-	OTM	28.5%	1.23	131	65%
CPDR2201	-5.3%	180	259,500	0.05	OTM	61.0%		63	64%
CPDR2202	16.7%	70	489,400	0.03	OTM	31.6%		27	70%
CPDR2203	4.5%	230	165,700	0.03	OTM	31.3%		52	68%
CPDR2204	0.0%	520	-	-	OTM	27.5%		127	70%
CPNJ2201	-18.2%	2,870	332,800	1.01	ITM	4.6%	4.39	52	61%
CPNJ2202	-11.0%	810	97,700	0.08	ITM	6.8%	4.46	62	60%
CPNJ2203	-8.7%	840	200,400	0.18	ITM	16.4%	3.35	127	60%
CPNJ2204	-4.0%	1,440	700	-	OTM	40.5%	1.75	131	74%
CPOW2201	-33.3%	20	387,000	0.01	OTM	31.0%		5	136%
CPOW2202	6.7%	320	60,900	0.02	OTM	53.1%		92	100%
CPOW2203	-5.5%	520	874,400	0.48	OTM	30.8%		40	98%
CSTB2201	-23.8%	160	103,700	0.02	OTM	36.4%	2.21	53	68%
CSTB2202	0.0%	320	94,300	0.03	OTM	34.0%	2.96	52	62%
CSTB2205	-25.0%	30	116,700	-	OTM	54.7%	0.05	27	90%
CSTB2206	-7.7%	120	4,900	-	OTM	67.7%	0.45	57	69%
CSTB2207	-29.4%	120	130,700	0.02	OTM	31.1%	1.73	32	74%
CSTB2208	-15.2%	280	66,100	0.02	OTM	40.0%	1.89	74	73%
CSTB2209	975.0%	430	53,700	0.03	OTM	48.0%	1.21	73	78%
CSTB2210	-12.5%	630	1,426,800	0.99	OTM	32.3%	3.59	87	58%
CSTB2211	-11.1%	560	1,296,800	0.75	OTM	23.6%	2.69	122	76%
CSTB2212	-21.3%	1,550	477,800	0.88	OTM	29.3%	2.33	82	84%
CSTB2213	-4.9%	580	79,800	0.04	OTM	29.3%	2.29	127	83%
CSTB2214	-9.6%	2,080	311,200	0.67	OTM	20.7%	3.03	131	66%
CTCB2201	-10.0%	90	195,200	0.02	OTM	47.2%	1.19	52	57%
CTCB2203	0.0%	50	449,000	0.02	OTM	38.6%	0.07	17	70%
CTCB2204	2.1%	480	375,500	0.18	OTM	26.1%	3.06	65	63%
CTCB2205	-4.3%	670	12,000	0.01	OTM	32.6%	1.89	73	76%
CTCB2206	2.5%	820	364,000	0.29	OTM	24.4%	3.41	87	60%
CTPB2201	0.0%	100	231,200	0.02	OTM	57.3%		53	69%
CTPB2202	100.0%	20	436,600	0.01	OTM	56.0%		7	132%
CVHM2115	0.0%	30	116,200	-	OTM	55.0%	0.01	28	74%
CVHM2201	-25.0%	60	158,300	0.01	OTM	45.7%	0.68	53	61%
CVHM2202	16.7%	70	1,013,200	0.03	OTM	53.8%	0.32	52	61%
CVHM2204	0.0%	30	279,300	0.01	OTM	35.0%	0.11	17	62%
CVHM2205	-13.3%	130	15,000	-	OTM	33.1%	0.26	27	91%
CVHM2206	-7.1%	130	4,600	-	OTM	42.5%	1.65	57	52%
CVHM2207	-8.2%	560	21,700	0.01	OTM	27.4%	2.60	73	64%
CVHM2208	-8.0%	690	115,600	0.08	OTM	26.1%	2.82	87	64%
CVHM2209	-12.0%	440	65,600	0.03	OTM	30.0%	2.57	122	63%
CVHM2210	-13.3%	390	66,200	0.03	OTM	45.9%	1.29	127	73%
CVIC2201	-11.1%	80	14,500	-	OTM	55.9%	0.08	53	73%
CVIC2202	-23.5%	130	49,200	0.01	OTM	24.9%	0.91	27	75%
CVIC2203	-7.7%	240	91,500	0.02	OTM	31.0%	2.21	65	56%
CVIC2204	-15.8%	160	77,100	0.01	OTM	27.2%	0.83	32	77%
CVIC2205	-11.4%	310	190,500	0.06	OTM	35.7%	1.21	74	73%
CVIC2206	-15.2%	390	52,500	0.02	OTM	28.0%	1.60	52	71%
CVJC2201	-10.0%	90	165,600	0.01	OTM	27.3%	0.31	27	62%
CVJC2202	-4.2%	230	201,000	0.04	OTM	27.0%	1.40	52	58%
CVJC2203	-4.5%	1,050	7,900	0.01	OTM	19.7%	3.14	122	62%
CVNM2201	-11.1%	240	466,100	0.11	OTM	32.7%	0.90	53	74%
CVNM2203	-11.1%	160	764,500	0.12	OTM	19.3%	1.93	27	74%
CVNM2204	-11.4%	700	678,900	0.49	OTM	13.2%	4.81	65	54%

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CVNM2205	0.0%	600	-	-	OTM	26.7%	1.99	74	84%
CVNM2206	-9.1%	800	70,300	0.05	OTM	23.3%	2.64	73	69%
CVPB2201	0.0%	240	112,300	0.03	OTM	32.6%	2.72	52	69%
CVPB2202	0.0%	20	467,300	0.01	OTM	35.6%	0.00	7	95%
CVPB2203	-23.1%	100	20,200	-	OTM	5.9%	8.95	5	102%
CVPB2204	-17.8%	370	335,700	0.12	OTM	27.8%	2.26	92	97%
CVPB2205	9.8%	450	307,700	0.11	OTM	36.5%	1.60	52	84%
CVPB2206	-14.4%	830	14,600	0.01	OTM	37.7%	2.89	87	63%
CVRE2201	-27.3%	160	315,000	0.06	OTM	33.2%	3.37	52	58%
CVRE2203	-40.0%	90	229,700	0.02	OTM	32.1%	1.54	27	69%
CVRE2204	-12.8%	340	106,600	0.04	OTM	33.5%	2.25	65	73%
CVRE2205	-36.7%	190	115,100	0.02	OTM	27.6%	2.00	32	77%
CVRE2206	-32.5%	270	21,200	0.01	OTM	41.9%	1.82	74	70%
CVRE2207	-23.3%	230	529,800	0.12	OTM	35.3%	2.22	74	72%
CVRE2208	-17.8%	1,060	483,800	0.53	OTM	31.2%	2.87	87	66%
CVRE2209	-14.8%	460	1,041,300	0.48	OTM	33.0%	2.39	122	73%
CACB2201	-10.0%	360	177,400	0.06	OTM	22.2%		52	58%
CACB2203	-5.4%	870	48,700	0.04	OTM	17.8%		73	55%

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。

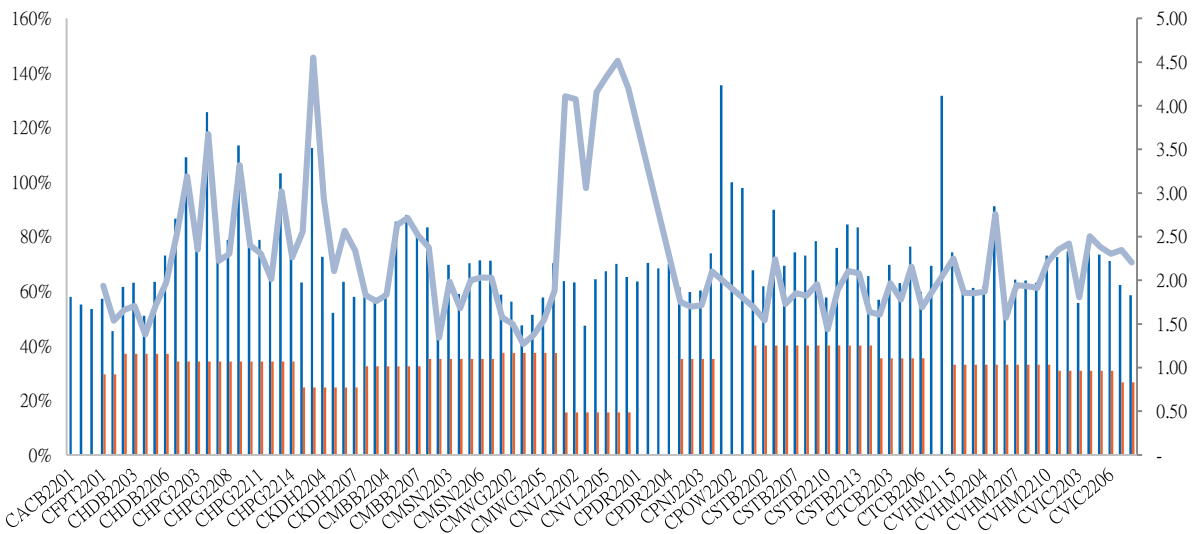
為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

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		55.30	下跌	下跌			56.41	-
DPM		43.20	下跌	下跌			52.00	-
FPT		83.50	下跌	下跌			91.11	-
HDB		23.85	下跌	上漲			24.90	-
HPG		21.45	下跌	下跌			23.33	-
MBB	24.70	24.90	上漲	上漲	27.79	12%	23.31	2.23
MSN		100.00	下跌	下跌			112.90	-
MWG		64.00	下跌	上漲			71.19	-
NVL	75.10	73.40	上漲	下跌	87.02	19%	71.51	3.32
PNJ	129.50	112.00	下跌	上漲	146.07		125.60	4.25
REE		73.70	下跌	下跌			87.03	-
ROS	2.81	3.17	上漲	下跌	5.61	77%	2.73	33.52
STB	21.20	22.50	上漲	上漲	24.22	8%	20.73	6.46
TCB	36.70	37.60	上漲	下跌	40.07	7%	35.16	2.19
VHM		59.10	下跌	下跌			62.45	-
VIC		67.50	下跌	下跌			73.15	-
VJC		127.10	下跌	上漲			131.38	-
VNM	73.70	70.70	上漲	下跌	81.63	15%	67.89	1.36
VPB	30.00	28.80	上漲	上漲	36.19	26%	27.57	2.55
VRE		26.00	下跌	上漲			29.12	-

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	發行人量	行使價格	最後交易日
CACB2201	HCM	9月	3.20260 : 1	1,500	10,000,000	28,423	16/09/2022
CACB2203	MBS	6月	2.40190 : 1	2,500	5,000,000	26,421	17/10/2022
CACB2204	HCM	6月	1.60130 : 1	2,500	7,000,000	26,021	04/11/2022
CFPT2201	HCM	9月	6.60360 : 1	2,100	7,000,000	87,498	16/09/2022
CFPT2203	VND	5月	3.30180 : 1	3,800	7,500,000	78,418	29/07/2022
CHDB2201	KISVN	9月	5.00000 : 1	1,500	3,000,000	30,999	19/09/2022
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
CHDB2205	KISVN	6月	5.00000 : 1	1,000	4,000,000	27,111	18/10/2022
CHDB2206	KISVN	7月	8.00000 : 1	1,000	6,000,000	29,999	30/12/2022
CHPG2201	KISVN	10月	7.56450 : 1	1,300	8,000,000	37,570	19/10/2022
CHPG2202	KISVN	9月	7.56450 : 1	1,100	8,000,000	40,764	19/09/2022
CHPG2203	HCM	9月	3.02580 : 1	2,200	20,000,000	38,957	16/09/2022
CHPG2206	KISVN	5月	7.56450 : 1	1,000	5,000,000	36,981	12/08/2022
CHPG2207	VCI	6月	2.26940 : 1	2,200	6,600,000	38,957	23/09/2022
CHPG2208	ACBS	6月	3.78230 : 1	2,500	10,000,000	30,258	05/10/2022
CHPG2209	KISVN	4月	6.05160 : 1	1,000	4,000,000	34,460	19/08/2022
CHPG2210	KISVN	6月	6.05160 : 1	1,100	4,000,000	36,141	18/10/2022
CHPG2211	MBS	6月	3.02580 : 1	2,400	5,000,000	33,662	17/10/2022
CHPG2212	KISVN	7月	7.56450 : 1	1,000	8,000,000	27,829	23/12/2022
CHPG2213	VND	5月	2.26940 : 1	4,000	9,000,000	26,476	28/10/2022



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CHPG2214	KISVN	7 月	7.56450 : 1	1,000	6,000,000	28,744	30/12/2022
CKDH2201	KISVN	9 月	7.26900 : 1	1,500	4,000,000	55,988	03/10/2022
CKDH2203	VND	4.5 月	1.81720 : 1	5,000	7,000,000	51,792	15/07/2022
CKDH2204	KISVN	5 月	7.26900 : 1	1,300	3,000,000	48,460	12/08/2022
CKDH2205	VCI	6 月	2.72590 : 1	1,750	3,000,000	52,700	23/09/2022
CKDH2206	KISVN	5 月	7.26900 : 1	1,100	3,000,000	48,156	16/09/2022
CKDH2207	HCM	7 月	3.63450 : 1	1,700	3,000,000	45,431	04/11/2022
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
CMBB2204	HCM	6 月	2.00000 : 1	2,200	10,000,000	31,000	04/11/2022
CMBB2205	VND	5 月	2.00000 : 1	3,000	8,000,000	32,000	28/10/2022
CMBB2206	KISVN	4 月	10.00000 : 1	1,000	1,000,000	22,222	30/09/2022
CMBB2207	KISVN	7 月	10.00000 : 1	1,000	1,260,000	23,456	30/12/2022
CMSN2201	KISVN	9 月	16.55160 : 1	2,000	7,000,000	140,688	19/09/2022
CMSN2202	ACBS	6 月	8.27580 : 1	2,220	5,000,000	126,620	05/10/2022
CMSN2203	KISVN	4 月	19.85390 : 1	1,000	3,000,000	125,863	19/08/2022
CMSN2204	HCM	6 月	9.92690 : 1	1,900	7,000,000	115,649	04/11/2022
CNVL2206	KISVN	7 月	16.00000 : 1	1,000	5,000,000	83,999	30/12/2022
CNVL2207	BSI	7 月	10.00000 : 1	1,270	1,500,000	84,000	05/01/2023
CPDR2201	KISVN	9 月	3.66550 : 1	3,000	3,000,000	83,084	03/10/2022
CPDR2202	KISVN	5 月	11.72960 : 1	1,200	3,000,000	67,608	12/08/2022

源自：FiinPro, YSVN



元大證券（越南）公司

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