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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	-5.6%	340	51,700	0.02	OTM	22.2%		51	57%
CACB2203	-2.3%	850	101,200	0.09	OTM	17.9%		72	55%
CACB2204	-4.0%	1,440	67,000	0.10	OTM	17.3%		86	52%
CFPT2201	0.9%	1,090	252,200	0.26	OTM	14.0%	4.61	51	60%
CFPT2203	7.6%	2,260	524,800	1.18	ITM	3.3%	9.02	16	58%
CHDB2201	13.3%	170	46,800	0.01	OTM	32.7%	2.32	52	64%
CHDB2203	0.0%	100	209,500	0.02	OTM	22.5%	3.24	26	63%
CHDB2204	-9.5%	190	6,000	-	OTM	32.8%	4.72	56	49%
CHDB2205	7.0%	460	52,300	0.02	OTM	22.5%	3.41	73	65%
CHDB2206	0.0%	380	200	-	OTM	37.7%	2.05	126	72%
CHPG2201	0.0%	100	43,200	-	OTM	76.2%	0.07	74	85%
CHPG2202	-11.1%	80	7,600	-	OTM	90.2%	0.00	52	105%
CHPG2203	14.3%	80	10,200	-	OTM	80.2%	0.01	51	81%
CHPG2206	0.0%	60	37,700	-	OTM	72.1%	0.00	26	125%
CHPG2207	-11.1%	80	5,100	-	OTM	79.9%	0.02	56	73%
CHPG2208	3.4%	300	377,100	0.11	OTM	44.3%	0.71	64	78%
CHPG2209	40.0%	140	20,500	-	OTM	62.3%	0.00	31	124%
CHPG2210	-8.3%	110	3,000	-	OTM	69.2%	0.14	73	79%
CHPG2211	-10.7%	250	380,300	0.09	OTM	58.2%	0.35	72	75%
CHPG2212	0.0%	290	2,442,400	0.65	OTM	38.0%	1.98	121	67%
CHPG2213	0.0%	1,490	1,020,800	1.54	OTM	37.3%	1.26	81	101%
CHPG2214	2.9%	350	197,900	0.06	OTM	44.3%	1.40	126	77%
CKDH2201	0.0%	60	47,500	-	OTM	58.5%	0.01	62	62%
CKDH2203	0.0%	20	686,800	0.01	OTM	45.6%	0.00	6	115%
CKDH2204	0.0%	50	10,100	-	OTM	37.1%	0.01	26	71%
CKDH2205	0.0%	80	20,400	-	OTM	48.6%	0.08	56	51%
CKDH2206	0.0%	110	200	-	OTM		0.19	51	62%
CKDH2207	0.0%	490	-	-	OTM	32.6%	1.25	86	56%
CMBB2201	5.1%	620	86,400	0.05	OTM	22.5%	3.26	51	60%
CMBB2203	-16.7%	150	5,500	-	OTM	42.6%	1.27	56	54%
CMBB2204	1.3%	810	180,500	0.14	OTM	30.0%	2.64	86	59%
CMBB2205	6.8%	1,410	418,400	0.56	OTM	38.7%	1.08	81	88%
CMBB2206	3.6%	580	137,100	0.07	ITM	11.6%	3.57	61	90%
CMBB2207	-3.1%	620	281,000	0.16	ITM	18.2%	2.83	126	76%
CMSN2201	0.0%	280	8,500	-	OTM	41.1%	0.75	52	79%
CMSN2202	-6.9%	270	157,300	0.04	OTM	25.1%	7.02	64	42%
CMSN2203	0.0%	130	219,900	0.03	OTM	24.7%	2.39	31	64%
CMSN2204	11.6%	960	200,700	0.19	OTM	21.5%	3.75	86	58%
CMSN2205	6.6%	810	27,100	0.02	OTM	25.5%	2.75	121	68%
CMSN2206	7.4%	580	7,200	-	OTM	39.7%	1.87	126	70%
CMSN2207	0.0%	1,210	-	-	OTM	36.0%	2.20	130	67%
CMWG2201	-4.3%	1,100	111,800	0.12	OTM	13.0%	5.27	51	57%
CMWG2202	-10.8%	330	302,200	0.09	OTM	14.2%	7.26	16	55%
CMWG2203	32.0%	990	35,700	0.02	OTM	20.3%	4.74	56	56%
CMWG2204	-9.0%	710	381,500	0.26	OTM	18.1%	5.71	64	49%
CMWG2205	-15.7%	750	1,052,900	0.80	OTM	26.6%	4.17	86	53%
CMWG2206	-0.8%	1,240	22,400	0.03	OTM	47.2%	1.69	130	70%
CNVL2201	-5.9%	160	79,000	0.01	OTM	31.3%	0.04	62	61%
CNVL2202	-4.5%	210	7,200	-	OTM	12.6%	1.54	26	60%
CNVL2203	13.3%	340	1,100	-	OTM	27.3%	0.07	56	49%

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CNVL2204	-3.7%	260	300	-	OTM	21.8%	0.38	51	62%
CNVL2205	0.0%	680	200	-	OTM	25.4%	1.67	121	66%
CNVL2206	-13.0%	600	500	-	OTM	26.5%	1.42	126	62%
CNVL2207	0.0%	1,030	-	-	OTM	27.4%	1.37	130	64%
CPDR2201	0.0%	180	37,900	0.01	OTM	60.1%		62	63%
CPDR2202	-14.3%	60	1,300	-	OTM	30.6%		26	67%
CPDR2203	-8.7%	210	47,400	0.01	OTM	30.2%		51	65%
CPDR2204	-3.8%	500	100	-	OTM	26.2%		126	67%
CPNJ2201	10.8%	3,180	330,000	0.92	ITM	3.1%	4.28	51	56%
CPNJ2202	9.9%	890	187,100	0.14	ITM	4.8%	4.48	61	54%
CPNJ2203	8.3%	910	175,700	0.14	ITM	13.8%	3.47	126	58%
CPNJ2204	-6.9%	1,340	1,300	-	OTM	34.8%	2.32	130	65%
CPOW2201	0.0%	20	997,300	0.02	OTM	31.0%		4	146%
CPOW2202	9.4%	350	35,100	0.01	OTM	54.3%		91	105%
CPOW2203	0.0%	520	800,400	0.40	OTM	30.8%		39	99%
CSTB2201	18.8%	190	114,300	0.02	OTM	36.5%	1.91	52	72%
CSTB2202	-6.3%	300	384,700	0.10	OTM	33.2%	3.25	51	60%
CSTB2205	0.0%	30	127,700	-	OTM	54.0%	0.05	26	90%
CSTB2206	0.0%	120	194,600	0.02	OTM	67.0%	0.46	56	69%
CSTB2207	16.7%	140	300,700	0.04	OTM	30.9%	1.52	31	79%
CSTB2208	7.1%	300	182,000	0.05	OTM	39.9%	1.81	73	75%
CSTB2209	9.3%	470	56,600	0.03	OTM	47.8%	1.14	72	81%
CSTB2210	11.1%	700	939,400	0.61	OTM	32.3%	3.31	86	60%
CSTB2211	5.4%	590	1,452,200	0.83	OTM	24.1%	2.59	121	79%
CSTB2212	0.6%	1,560	395,000	0.65	OTM	28.8%	2.37	81	84%
CSTB2213	-5.2%	550	40,400	0.02	OTM	27.6%	2.45	126	79%
CSTB2214	2.9%	2,140	183,400	0.38	OTM	20.7%	2.99	130	67%
CTCB2201	0.0%	90	150,900	0.01	OTM	46.5%	1.24	51	57%
CTCB2203	-40.0%	30	248,200	0.01	OTM	37.7%	0.10	16	64%
CTCB2204	0.0%	480	35,100	0.02	OTM	25.4%	3.18	64	62%
CTCB2205	-73.1%	180	100	-	OTM	25.4%	7.31	72	41%
CTCB2206	-3.7%	790	428,100	0.33	OTM	23.4%	3.65	86	58%
CTPB2201	0.0%	100	494,800	0.05	OTM	54.5%		52	67%
CTPB2202	-50.0%	10	283,100	-	OTM	53.1%		6	122%
CVHM2115	0.0%	30	183,300	-	OTM	50.2%	0.03	27	71%
CVHM2201	0.0%	60	266,800	0.02	OTM	41.2%	1.16	52	58%
CVHM2202	-14.3%	60	24,400	-	OTM	48.9%	0.69	51	56%
CVHM2204	0.0%	30	300,500	0.01	OTM	30.8%	0.34	16	57%
CVHM2205	-23.1%	100	110,700	0.01	OTM	28.2%	0.70	26	77%
CVHM2206	7.7%	140	4,600	-	OTM	38.1%	2.50	56	49%
CVHM2207	0.0%	560	2,200	-	OTM	23.4%	3.41	72	59%
CVHM2208	11.6%	770	254,700	0.17	OTM	23.2%	3.16	86	63%
CVHM2209	4.5%	460	4,800	-	OTM	26.4%	2.95	121	60%
CVHM2210	7.7%	420	51,400	0.02	OTM	42.2%	1.53	126	72%
CVIC2201	0.0%	80	9,000	-	OTM	50.8%	0.17	52	68%
CVIC2202	-30.8%	90	80,600	0.01	OTM	19.9%	2.70	26	58%
CVIC2203	-12.5%	210	523,500	0.11	OTM	26.2%	3.79	64	48%
CVIC2204	-37.5%	100	233,200	0.02	OTM	21.7%	2.56	31	58%
CVIC2205	-22.6%	240	224,100	0.05	OTM	29.7%	2.26	73	60%
CVIC2206	5.1%	410	16,700	0.01	OTM	24.1%	2.35	51	66%
CVJC2201	11.1%	100	39,300	-	OTM	25.3%	0.46	26	62%
CVJC2202	8.7%	250	274,200	0.06	OTM	25.1%	1.71	51	58%
CVJC2203	3.8%	1,090	6,200	0.01	OTM	18.3%	3.30	121	61%
CVNM2201	29.2%	310	411,500	0.12	OTM	23.7%	2.26	52	67%
CVNM2203	31.3%	210	92,200	0.02	OTM	13.0%	4.49	26	66%
CVNM2204	28.6%	900	1,272,300	1.04	ITM	8.6%	5.45	64	49%

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CVNM2205	0.0%	600	200	-	OTM	18.7%	3.30	73	69%
CVNM2206	12.5%	900	1,600	-	OTM	17.2%	3.80	72	61%
CVPB2201	4.2%	250	34,700	0.01	OTM	32.4%	2.65	51	70%
CVPB2202	-50.0%	10	1,572,900	0.01	OTM	35.0%	0.00	6	90%
CVPB2203	10.0%	110	28,400	-	ITM	6.0%	8.54	4	118%
CVPB2204	8.1%	400	98,600	0.04	OTM	29.0%	2.12	91	103%
CVPB2205	-20.0%	360	63,600	0.02	OTM	34.7%	2.03	51	76%
CVPB2206	-3.6%	800	5,300	-	OTM	37.0%	3.05	86	62%
CVRE2201	0.0%	160	246,300	0.03	OTM	28.3%	5.01	51	53%
CVRE2203	-11.1%	80	161,500	0.01	OTM	27.0%	3.36	26	60%
CVRE2204	-8.8%	310	207,800	0.06	OTM	28.0%	3.38	64	63%
CVRE2205	26.3%	240	323,400	0.04	OTM	23.8%	2.62	31	77%
CVRE2206	11.1%	300	26,600	0.01	OTM	37.2%	2.29	73	68%
CVRE2207	-13.0%	200	40,500	0.01	OTM	29.4%	3.42	73	61%
CVRE2208	-0.9%	1,050	177,300	0.16	OTM	26.3%	3.68	86	59%
CVRE2209	-4.3%	440	364,900	0.15	OTM	27.4%	2.99	121	64%
CACB2201	-5.6%	340	51,700	0.02	OTM	22.2%		51	57%
CACB2203	-2.3%	850	101,200	0.09	OTM	17.9%		72	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

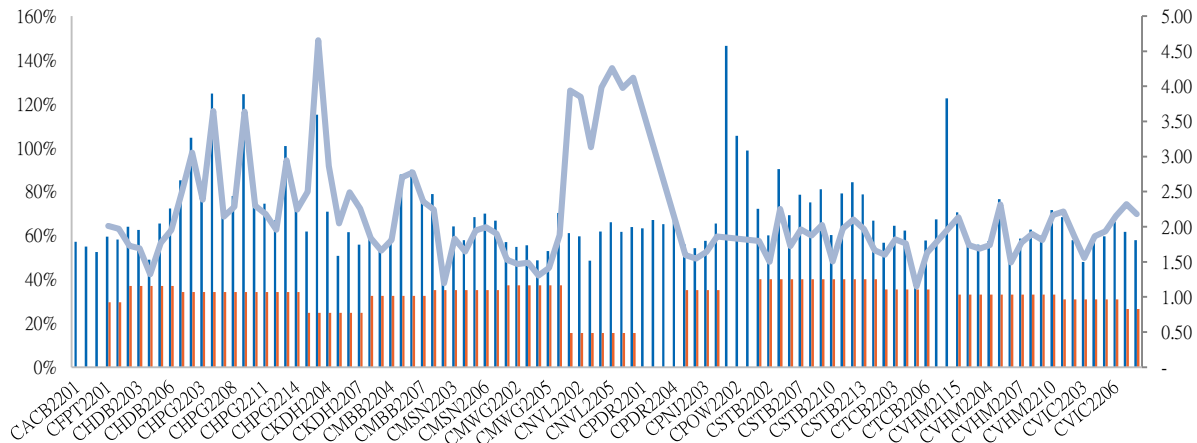
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD	59.10	59.10	上漲	下跌	66.89	13%	51.55	1.03
DPM		44.00	下跌	下跌			50.87	-
FPT		83.10	下跌	下跌			89.95	-
HDB		24.00	下跌	上漲			24.90	-
HPG		21.75	下跌	下跌			23.33	-
MBB	24.70	25.10	上漲	上漲	27.79	11%	23.31	2.23
MSN		103.00	下跌	下跌			111.98	-
MWG		64.00	下跌	上漲			70.14	-
NVL	75.10	74.00	上漲	下跌	87.02	18%	71.51	3.32
PNJ		116.00	下跌	上漲			124.64	-
REE		75.40	下跌	下跌			84.42	-
ROS	2.81	3.14	上漲	下跌	5.61	79%	2.73	33.52
STB	21.20	22.60	上漲	上漲	24.22	7%	20.73	6.46
TCB	36.70	37.80	上漲	下跌	40.07	6%	35.16	2.19
VHM		61.00	下跌	下跌			62.45	-
VIC		69.80	下跌	下跌			71.79	-
VJC		129.30	下跌	上漲			131.38	-
VNM	73.70	73.00	上漲	下跌	81.63	12%	67.89	1.36

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VPB	30.00	28.90	上漲	上漲	36.19	25%	27.57	2.55
VRE		27.00	下跌	上漲			28.71	-

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
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
CHPG2214	KISVN	7月	7.56450 : 1	1,000	6,000,000	28,744	30/12/2022



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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
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



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元大證券（越南）公司

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