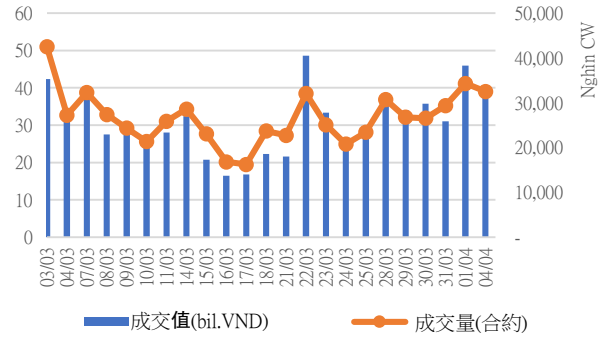


## 流動性得到改善

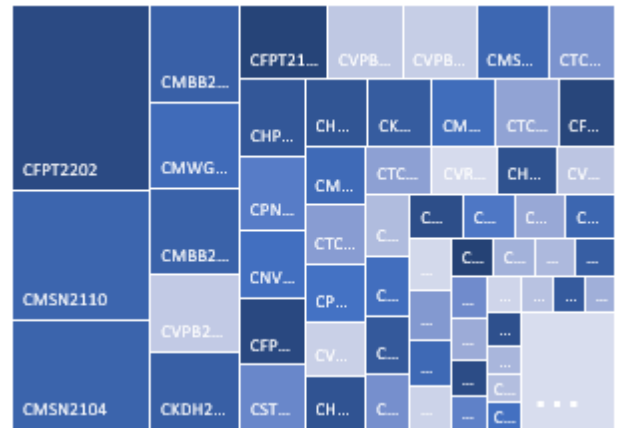
權證市場成交額持續得到改善，其中 MSN 和 FPT 權證是最積極吸引現金流的股票。我們繼續建議投資者持有 FPT、MWG、MBB 等短期趨勢積極的股票的認股權證。

2022/04/05

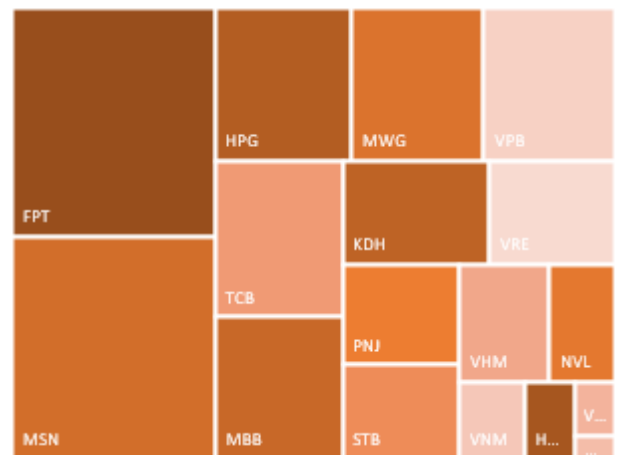
成交值和成交量



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

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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	2.2%	1,390	170,800	0.24	OTM	12.8%		62	50%
CACB2103	4.5%	930	115,000	0.10	OTM	13.2%		34	44%
CACB2201	0.0%	1,140	68,100	0.08	OTM	19.6%		119	57%
CACB2202	-1.1%	940	70,800	0.07	OTM	13.2%		46	60%
CFPT2108	-2.6%	3,040	1,400	-	ITM	14.4%	3.73	65	77%
CFPT2109	-0.6%	1,780	507,000	0.97	ITM	0.9%	7.68	2	165%
CFPT2111	5.9%	1,610	330,200	0.56	ITM	4.3%	8.92	34	39%
CFPT2201	1.3%	2,390	272,700	0.64	ITM	14.5%	3.68	119	57%
CFPT2202	0.4%	2,610	1,402,300	3.78	ITM	5.9%	3.95	57	73%
CFPT2203	-2.3%	5,610	34,700	0.20	ITM	7.4%	4.12	84	58%
CHDB2103	0.0%	320	43,200	0.01	ITM	8.1%	6.40	15	87%
CHDB2201	-2.7%	1,090	305,200	0.34	OTM	25.3%	2.60	120	76%
CHDB2202	0.9%	1,170	138,500	0.16	OTM	16.9%	3.59	46	82%
CHPG2114	0.0%	130	657,500	0.09	OTM	26.7%	0.20	15	101%
CHPG2116	1.3%	810	5,100	-	OTM	41.0%	0.85	65	83%
CHPG2117	2.1%	480	910,000	0.43	OTM	36.1%	1.36	62	72%
CHPG2118	6.3%	170	59,600	0.01	OTM	37.1%	0.05	20	93%
CHPG2119	1.2%	1,690	5,100	0.01	OTM	23.0%	1.90	34	89%
CHPG2201	0.0%	920	538,700	0.49	OTM	28.4%	2.33	142	76%
CHPG2202	4.2%	740	843,600	0.62	OTM	33.7%	1.95	120	80%
CHPG2203	0.7%	1,530	476,200	0.73	OTM	25.7%	2.88	119	64%
CHPG2204	-0.6%	1,800	210,900	0.38	ITM	16.7%	3.22	57	97%
CKDH2107	-6.9%	1,210	141,200	0.17	ITM	1.5%	5.45	15	74%
CKDH2201	-4.8%	990	616,700	0.62	OTM	31.7%	1.71	130	71%
CKDH2202	-8.1%	1,930	114,000	0.23	ITM	13.1%	4.19	57	73%
CKDH2203	-5.3%	3,740	266,700	1.01	OTM	22.1%	2.40	74	80%
CMBB2107	-11.2%	1,500	769,500	1.28	ITM	0.0%	11.00	2	0%
CMBB2109	-1.3%	740	25,900	0.02	ITM	10.6%	5.02	20	98%
CMBB2201	2.7%	3,770	289,100	1.13	ITM	12.2%	3.35	119	63%
CMSN2104	10.6%	3,450	647,600	2.23	ITM	1.5%	4.33	20	78%
CMSN2108	20.7%	350	260,200	0.09	OTM	11.2%	5.36	15	75%
CMSN2110	25.7%	880	2,898,400	2.63	ITM	0.4%	16.82	2	72%
CMSN2111	-4.2%	1,150	297,400	0.32	OTM	11.9%	6.46	34	55%
CMSN2201	9.9%	1,110	726,000	0.79	OTM	28.1%	2.56	120	70%
CMWG2111	0.0%	2,620	39,000	0.11	ITM	0.8%	5.92	2	198%
CMWG2113	2.9%	1,440	194,700	0.29	ITM	4.9%	10.13	34	35%
CMWG2114	0.5%	2,200	234,100	0.54	ITM	0.9%	5.83	10	75%
CMWG2201	-2.6%	3,400	322,800	1.13	ITM	8.7%	3.57	119	53%
CMWG2202	0.4%	5,190	117,800	0.62	ITM	13.6%	3.44	84	74%
CNVL2104	11.9%	470	903,900	0.39	ITM	4.4%	10.55	15	64%
CNVL2201	8.3%	780	858,800	0.65	OTM	26.7%	1.76	130	73%
CPDR2103	-7.3%	510	269,600	0.13	ITM	4.5%		15	67%
CPDR2201	-0.8%	2,550	44,400	0.11	OTM	35.7%		130	72%
CPNJ2109	-3.2%	610	779,800	0.52	ITM	5.8%	6.18	20	82%
CPNJ2110	8.8%	1,850	170,200	0.33	ITM	4.2%	8.38	34	40%
CPNJ2201	-1.6%	3,710	180,100	0.71	ITM	7.4%	3.36	119	55%
CSTB2110	-2.0%	500	178,500	0.09	ITM	5.6%	6.38	15	91%
CSTB2112	-3.0%	3,560	49,200	0.18	ITM	7.3%	5.87	34	63%
CSTB2201	3.9%	1,590	404,400	0.62	ITM	17.5%	2.79	120	77%
CSTB2202	2.1%	3,400	67,700	0.23	ITM	12.7%	3.35	119	61%

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CSTB2203	0.0%	1,170	301,100	0.36	OTM	19.0%	3.41	46	82%
CTCB2105	-4.2%	1,380	530,500	0.74	ITM	4.5%	6.21	20	78%
CTCB2111	-40.0%	30	131,100	0.01	OTM	13.7%		-	
CTCB2112	-1.5%	660	460,100	0.30	OTM	17.4%	4.96	62	53%
CTCB2201	-6.3%	1,480	350,000	0.53	OTM	22.7%	3.48	119	57%
CTCB2202	-5.1%	940	486,300	0.47	OTM	14.2%	4.53	46	66%
CTCB2203	-7.8%	3,550	164,100	0.61	OTM	19.0%	3.35	84	70%
CTPB2101	-1.0%	1,960	63,500	0.13	ITM	-1.6%		-	
CTPB2201	1.3%	1,600	203,600	0.33	OTM	17.3%		120	57%
CTPB2202	0.3%	3,650	62,200	0.22	OTM	19.5%		74	85%
CVHM2111	0.0%	100	1,844,200	0.16	OTM	19.1%	1.23	15	81%
CVHM2113	0.0%	650	381,900	0.24	OTM	22.2%	4.47	62	50%
CVHM2114	15.4%	150	86,500	0.01	OTM	21.1%	1.37	20	79%
CVHM2115	3.8%	540	263,000	0.14	OTM	30.3%	2.77	95	58%
CVHM2201	1.5%	680	198,100	0.13	OTM	29.2%	2.40	120	70%
CVHM2202	1.4%	710	303,800	0.23	OTM	29.3%	3.34	119	52%
CVHM2203	-3.4%	850	133,600	0.12	OTM	19.9%	3.09	57	76%
CVHM2204	-3.0%	2,960	137,200	0.40	OTM	23.0%	2.69	84	80%
CVIC2106	-12.5%	140	315,700	0.03	OTM	23.0%	0.28	15	98%
CVIC2107	-28.6%	50	917,000	0.04	OTM	13.1%	0.00	2	133%
CVIC2108	0.0%	200	353,600	0.07	OTM	24.8%	0.42	20	93%
CVIC2109	3.3%	310	170,400	0.05	OTM	25.2%	1.90	34	57%
CVIC2110	0.0%	60	479,100	0.02	OTM	24.1%		-	
CVIC2201	0.0%	820	101,000	0.08	OTM	41.6%	1.19	120	87%
CVJC2103	2.5%	830	171,400	0.14	ITM	2.6%	8.10	15	64%
CVNM2111	-10.0%	90	639,700	0.05	OTM	20.5%	0.51	15	79%
CVNM2112	0.0%	40	456,300	0.02	OTM	11.7%	0.00	2	110%
CVNM2113	0.0%	120	98,200	0.01	OTM	18.1%	1.93	20	64%
CVNM2114	-3.2%	300	49,700	0.01	OTM	16.7%	6.34	34	44%
CVNM2201	0.0%	780	224,600	0.17	OTM	24.7%	2.68	120	67%
CVNM2202	-2.8%	1,030	411,800	0.42	OTM	14.1%	4.10	57	69%
CVPB2110	-25.0%	180	133,100	0.02	OTM	5.7%		-	
CVPB2111	10.9%	1,730	483,600	0.82	ITM	4.9%	5.41	10	137%
CVPB2201	3.6%	1,750	552,700	1.02	ITM	17.3%	2.94	119	73%
CVPB2202	-1.7%	4,500	176,700	0.81	ATM	23.1%	2.47	74	108%
CVRE2105	-1.0%	990	487,000	0.49	ITM	2.6%	6.15	20	65%
CVRE2110	3.1%	670	392,100	0.26	ITM	3.8%	5.85	15	93%
CVRE2113	7.4%	580	88,100	0.05	OTM	9.6%	6.40	20	71%
CVRE2114	-7.4%	2,120	82,900	0.18	ITM	6.1%	8.83	34	41%
CVRE2201	-2.2%	1,350	231,800	0.32	ITM	15.7%	3.71	119	56%
CVRE2202	-1.7%	1,180	373,000	0.46	OTM	12.9%	4.76	46	67%

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。

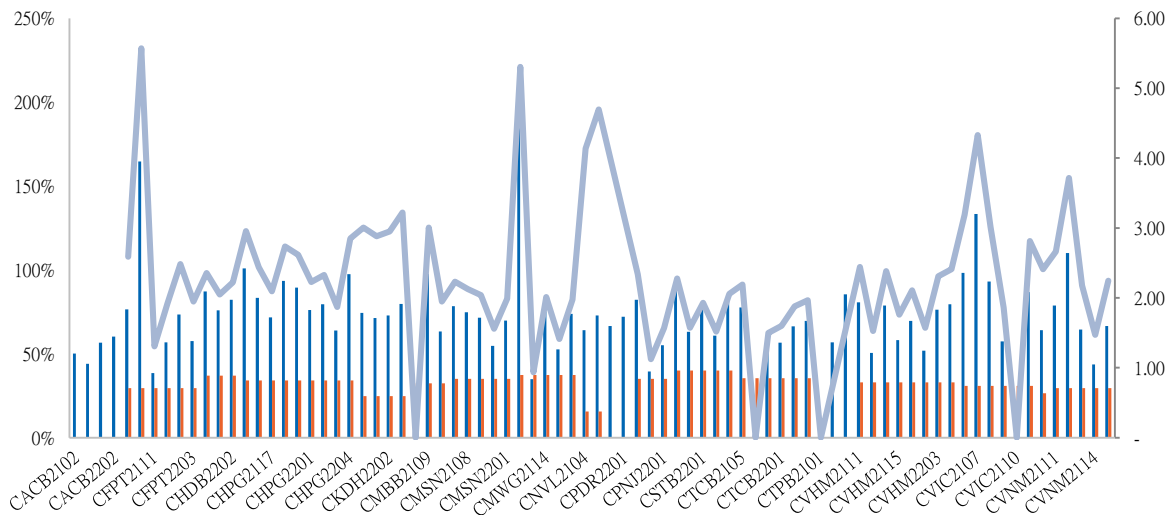
## 標的股票的技術建議綜合表

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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	92.50	99.00	上漲	下跌	104.52	13%	93.02	(23.21)
DPM	44.20	64.20	下跌	下跌	49.04	11%	73.95	(0.16)
FPT	95.10	109.30	上漲	下跌	106.70	12%	105.31	(1.14)
HDB	29.45	29.10	上漲	上漲	32.27	10%	28.04	1.99
HPG		45.85	下跌	下跌			47.50	-
MBB	33.30	33.00	上漲	上漲	37.46	12%	31.85	2.87
MSN	150.00	150.00	上漲	下跌	170.91	14%	141.19	2.37
MWG	135.20	155.00	上漲	上漲	154.74	14%	148.42	(1.48)
NVL	86.50	86.50	上漲	下跌	100.23	16%	80.02	2.12
PNJ	110.50	116.60	上漲	上漲	124.64	13%	110.10	35.58
REE	79.70	82.50	上漲	下跌	91.12	14%	78.93	14.87
ROS		7.40	下跌	下跌			7.78	-
STB		32.20	下跌	上漲			33.60	-
TCB	50.30	49.65	上漲	下跌	54.92	9%	48.65	2.80
VHM	77.50	76.30	上漲	下跌	84.20	9%	74.37	2.14
VIC	82.20	82.70	上漲	下跌	93.42	14%	78.78	3.28
VJC	145.00	142.90	上漲	上漲	157.44	9%	137.85	1.74
VNM	80.90	82.20	上漲	下跌	89.67	11%	78.63	3.86
VPB	38.20	39.00	上漲	上漲	46.08	21%	37.65	14.20
VRE	34.05	34.05	上漲	上漲	37.85	11%	32.73	2.88

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



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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
CFPT2109	HCM	6月	8.00000 : 1	1,900	10,000,000	96,000	06/04/2022
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
CHDB2103	KISVN	7月	8.00000 : 1	1,000	3,000,000	28,888	25/04/2022
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
CHPG2114	KISVN	7月	10.00000 : 1	1,200	10,000,000	56,789	25/04/2022
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
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
CKDH2107	KISVN	7月	8.00000 : 1	1,300	3,000,000	43,888	25/04/2022
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
CMBB2107	HCM	6月	2.00000 : 1	2,200	10,000,000	30,000	06/04/2022
CMBB2109	KISVN	6月	5.00000 : 1	1,100	1,200,000	32,789	02/05/2022
CMBB2201	HCM	9月	2.00000 : 1	2,700	7,000,000	29,500	16/09/2022
CMSN2104	ACBS	9月	9.98730 : 1	5,200	5,000,000	117,850	02/05/2022
CMSN2108	KISVN	7月	19.97450 : 1	1,600	3,000,000	159,795	25/04/2022
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
CMSN2201	KISVN	9月	20.00000 : 1	2,000	7,000,000	169,999	19/09/2022
CMWG2111	HCM	6月	10.00000 : 1	1,900	10,000,000	130,000	06/04/2022
CMWG2113	VCI	6月	6.00000 : 1	2,250	3,000,000	154,000	20/05/2022
CMWG2114	MBS	4.5月	12.00000 : 1	2,600	4,000,000	130,000	18/04/2022
CMWG2201	HCM	9月	10.00000 : 1	2,600	5,000,000	134,500	16/09/2022
CNVL2104	KISVN	7月	15.27430 : 1	1,300	3,000,000	83,160	25/04/2022
CTCB2111	BSI	6月	4.00000 : 1	1,990	2,500,000	56,350	04/04/2022
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
CVHM2111	KISVN	7月	20.00000 : 1	1,000	3,000,000	88,888	25/04/2022
CVHM2113	SSI	8月	5.00000 : 1	3,270	15,000,000	90,000	29/06/2022
CVHM2114	KISVN	6月	16.00000 : 1	1,100	5,000,000	89,999	02/05/2022
CVHM2203	MBS	4.5月	10.00000 : 1	1,450	5,000,000	83,000	22/06/2022
CVIC2106	KISVN	7月	20.00000 : 1	1,000	5,000,000	98,888	25/04/2022
CVIC2107	HCM	6月	10.00000 : 1	1,600	10,000,000	93,000	06/04/2022
CVIC2108	KISVN	6月	16.00000 : 1	1,200	4,000,000	99,999	02/05/2022



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CVIC2109	VCI	6 月	5.00000 : 1	2,500	3,000,000	102,000	20/05/2022
CVIC2110	MBS	4 月	10.00000 : 1	2,430	4,000,000	102,000	04/04/2022
CVIC2201	KISVN	9 月	16.00000 : 1	1,500	3,000,000	103,979	19/09/2022
CVJC2103	KISVN	7 月	20.00000 : 1	1,500	3,000,000	129,999	25/04/2022
CVNM2111	KISVN	7 月	19.67140 : 1	1,100	3,000,000	97,263	25/04/2022
CVNM2112	HCM	6 月	7.86850 : 1	1,500	10,000,000	91,472	06/04/2022
CVNM2113	KISVN	6 月	15.73710 : 1	1,100	4,000,000	95,199	02/05/2022
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
CVPB2110	BSI	6 月	2.22220 : 1	2,590	1,500,000	40,825	04/04/2022

源自：FiinPro, YSVN



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