

We Create Fortune

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
CACB2207	-3.4%	280	150,900	0.04	OTM	16.7%		58	47%
CFPT2205	-50.0%	10	325,700	-	OTM	14.2%	0.06	3	66%
CFPT2209	-2.6%	370	97,300	0.04	OTM	13.9%	6.72	58	41%
CFPT2210	-3.4%	850	102,500	0.09	OTM	22.6%	3.81	167	44%
CFPT2211	-7.0%	400	207,900	0.08	OTM	10.8%	6.80	37	48%
CFPT2212	-3.5%	1,370	67,700	0.09	ITM	4.5%	4.71	105	35%
CFPT2214	-0.5%	2,000	45,000	0.09	ITM	19.2%	2.78	211	59%
CHDB2208	3.4%	300	444,100	0.13	OTM	24.1%	3.09	55	69%
CHDB2210	0.0%	80	233,700	0.02	OTM	42.8%	0.84	43	69%
CHPG2215	5.6%	190	582,200	0.10	OTM	25.2%	2.30	55	79%
CHPG2219	7.1%	150	608,200	0.09	OTM	39.3%	0.56	43	79%
CHPG2221	22.2%	110	1,900,800	0.19	OTM	28.1%	5.43	58	45%
CHPG2223	-4.5%	420	366,600	0.15	OTM	18.1%	4.38	37	59%
CHPG2224	2.9%	360	322,600	0.12	OTM	19.3%	3.10	36	75%
CHPG2225	0.7%	1,450	296,600	0.43	ITM	7.7%	3.74	105	53%
CHPG2227	0.4%	2,360	27,300	0.07	OTM	27.3%	2.40	211	66%
CKDH2209	-9.5%	190	177,300	0.04	OTM	36.7%	0.23	55	78%
CKDH2212	0.0%	70	52,400	-	OTM	53.6%	0.00	43	80%
CMBB2210	0.0%	100	122,300	0.01	OTM	41.2%	1.87	58	50%
CMBB2211	-5.6%	170	619,400	0.11	OTM	52.3%	2.62	167	47%
CMBB2212	9.8%	450	1,600	-	ITM	20.2%	2.76	36	143%
CMBB2213	-1.7%	1,190	31,300	0.04	ITM	13.4%	3.52	105	64%
CMBB2215	-0.4%	2,440	17,400	0.04	ITM	25.8%	2.33	211	71%
CMSN2209	0.0%	300	324,200	0.10	OTM	18.0%	4.83	55	55%
CMSN2210	-50.0%	10	225,600	-	OTM	16.7%	0.07	3	75%
CMSN2212	-8.3%	220	103,200	0.02	OTM	17.6%	4.96	43	56%
CMSN2213	-2.8%	350	58,000	0.02	OTM	14.2%	7.32	37	47%
CMSN2214	0.0%	800	20,600	0.02	OTM	8.5%	7.10	105	29%
CMWG2210	-40.0%	60	3,500	-	OTM	39.9%	0.70	43	86%
CMWG2212	0.0%	50	734,900	0.04	OTM	73.2%	0.16	58	72%
CMWG2213	-2.0%	500	51,500	0.02	OTM	30.9%	3.45	105	55%
CMWG2215	-7.6%	970	69,900	0.07	OTM	27.3%	2.40	211	67%
CNVL2208	0.0%	90	100	-	OTM	494.4%	0.00	55	279%
CNVL2210	0.0%	50	176,100	0.01	OTM	554.7%	0.00	43	282%
CPDR2205	-14.3%	60	105,600	0.01	OTM	257.2%		55	207%
CPDR2206	0.0%	60	69,900	-	OTM	246.5%		36	214%
CPNJ2205	-86.7%	20	77,600	-	OTM	7.3%	8.91	3	60%
CPOW2204	-9.5%	190	480,000	0.09	OTM	27.9%		55	82%
CPOW2205	-75.0%	10	293,800	-	OTM	18.6%		3	94%
CPOW2208	-22.2%	140	114,500	0.02	OTM	35.7%		43	90%
CPOW2209	-15.8%	160	390,400	0.06	OTM	45.5%		65	85%
CPOW2210	-5.2%	920	62,800	0.06	OTM	18.9%		105	46%
CSTB2215	-1.1%	940	308,900	0.30	ITM	11.5%	3.72	55	84%
CSTB2218	0.0%	350	664,000	0.25	OTM	18.6%	9.32	58	40%
CSTB2220	-18.8%	1,040	141,400	0.17	OTM	11.8%	4.89	37	71%
CSTB2222	0.0%	1,290	1,177,500	1.62	ITM	4.9%	4.24	36	78%
CSTB2223	-4.9%	1,160	53,600	0.06	ITM	7.4%	4.20	36	88%

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CSTB2225	3.0%	4,080	135,000	0.56	ITM	17.4%	2.37	211	69%
CTCB2207	0.0%	10	150,000	-	OTM	55.6%	0.00	3	169%
CTCB2211	0.0%	90	151,100	0.01	OTM	53.2%	0.74	58	61%
CTCB2212	-4.5%	210	133,800	0.03	OTM	62.3%	2.63	167	48%
CTCB2213	25.0%	50	235,100	0.01	OTM	38.0%	2.19	37	52%
CTCB2214	0.0%	1,400	23,600	0.03	ITM	12.8%	4.09	105	52%
CTCB2216	-4.2%	1,840	6,800	0.01	ITM	27.2%	2.23	211	74%
CTPB2204	0.0%	430	-	-	OTM	25.0%		55	115%
CVHM2211	16.7%	140	342,800	0.04	OTM	34.6%	1.35	55	67%
CVHM2213	0.0%	90	55,700	0.01	OTM	31.6%	1.41	43	65%
CVHM2215	-5.6%	170	503,300	0.09	OTM	13.3%	4.67	36	68%
CVHM2216	0.0%	430	106,900	0.05	OTM	24.0%	1.71	43	56%
CVHM2217	-7.0%	400	85,200	0.03	ITM	2.2%	4.89	55	41%
CVHM2218	-1.4%	700	129,100	0.09	ITM	4.6%	6.60	43	45%
CVHM2220	2.0%	2,050	600	-	ITM	1.9%	6.53	37	38%
CVJC2204	10.0%	220	194,700	0.04	ITM	3.0%	4.31	105	32%
CVJC2206	0.0%	170	190,100	0.03	OTM	16.1%	1.88	3	63%
CVNM2207	3.9%	1,060	280,100	0.29	OTM	25.3%	8.00	58	45%
CVNM2209	3.3%	620	13,600	0.01	OTM	36.5%	4.64	167	45%
CVNM2210	4.9%	2,360	1,500	-	OTM	13.0%	6.54	37	55%
CVNM2211	1.1%	2,880	6,000	0.02	ITM	14.0%	3.87	55	78%
CVPB2207	100.0%	20	293,100	0.01	OTM	3.4%	47.40	3	34%
CVPB2211	0.0%	330	410,800	0.14	OTM	18.1%	3.88	43	73%
CVPB2212	2.2%	470	1,091,500	0.53	OTM	9.7%	7.28	58	40%
CVPB2213	-1.2%	810	30,900	0.03	OTM	18.2%	4.38	167	42%
CVRE2211	-12.7%	480	500	-	ITM	6.7%	5.58	37	61%
CVRE2212	-11.1%	80	193,200	0.02	ITM	7.8%	5.41	36	65%
CVRE2213	0.0%	500	-	-	ITM	7.0%	7.68	105	25%
CVRE2215	-7.9%	930	211,900	0.19	OTM	32.7%	2.32	211	67%

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。

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

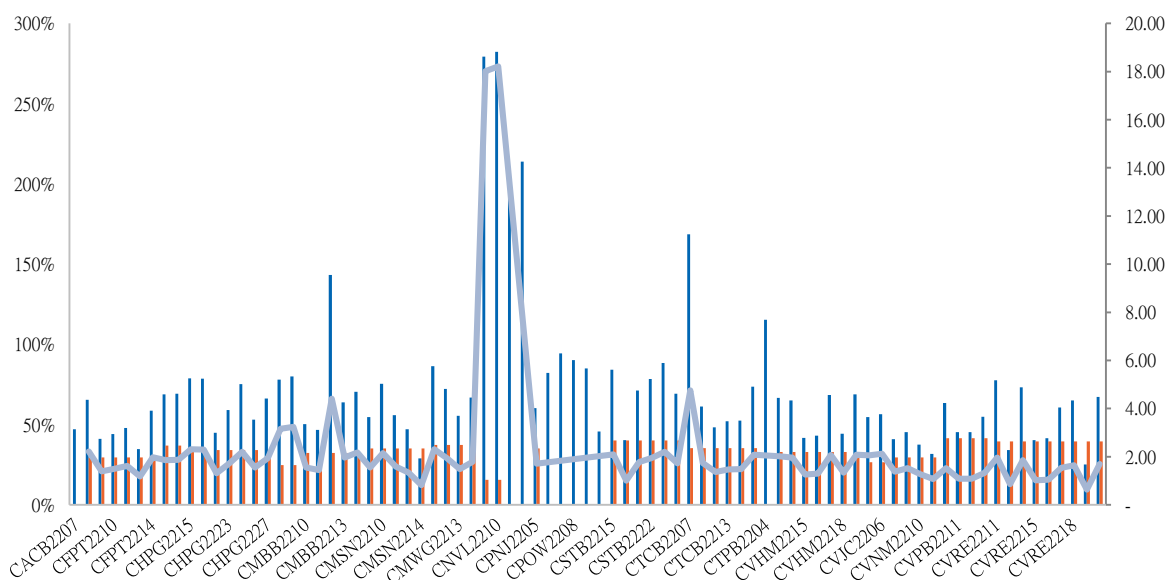
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD		33.80	下跌	下跌			37.22	-
DPM	40.50	42.10	上漲	下跌	45.10	7%	41.79	(3.56)
FPT	72.00	80.30	上漲	上漲	80.73	1%	77.29	(1.65)
HDB		16.75	下跌	下跌			16.95	-
HPG		19.60	下跌	下跌			19.83	-
MBB		18.25	下跌	下跌			18.53	-
MSN		96.50	下跌	下跌			101.39	-

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MWG		42.00	下跌	下跌			45.84	-
NVL		13.85	下跌	下跌			16.23	-
PNJ	103.00	88.20	上漲	上漲	116.34	32%	84.25	0.71
REE		73.40	下跌	下跌			76.58	-
STB	18.20	24.65	上漲	下跌	20.70	-16%	22.59	(0.57)
TCB		27.75	下跌	下跌			28.26	-
VHM		50.20	下跌	下跌			52.38	-
VIC		55.00	下跌	下跌			58.29	-
VJC	106.90	109.20	上漲	下跌	116.07	6%	105.23	5.51
VNM	81.20	80.70	上漲	上漲	89.89	11%	76.60	1.89
VPB	16.80	18.85	上漲	下跌	20.03	6%	17.61	(4.00)
VRE	28.10	29.40	上漲	下跌	30.80	5%	26.88	2.22

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
CACB2207	SSI	6 月	4.00000 : 1	1,100	5,000,000	25,500	29/03/2023
CFPT2205	VCI	3 月	5.93100 : 1	1,000	5,000,000	91,931	11/01/2023
CFPT2209	SSI	6 月	10.00000 : 1	1,850	5,000,000	88,000	29/03/2023
CFPT2210	SSI	11 月	10.00000 : 1	2,350	2,000,000	90,000	29/08/2023
CFPT2211	HCM	6 月	10.00000 : 1	1,500	5,000,000	85,000	28/02/2023
CFPT2212	ACBS - ACBS	3.5 月	10.00000 : 1	1,870	4,000,000	70,000	02/06/2023
CHDB2208	EPS - KIS	6 月	3.99790 : 1	1,100	5,000,000	19,189	24/03/2023
CHDB2210	EPS - KIS	3 月	3.99790 : 1	1,000	3,000,000	23,098	08/03/2023



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CHPG2215	EPS - KIS	6 月	10.00000 : 1	1,000	10,000,000	22,999	24/03/2023
CHPG2219	EPS - KIS	4 月	5.00000 : 1	1,000	1,500,000	26,888	08/03/2023
CHPG2221	SSI	6 月	4.00000 : 1	1,000	5,000,000	25,000	29/03/2023
CHPG2223	HCM	3 月	2.00000 : 1	2,300	1,500,000	22,500	28/02/2023
CHPG2224	EPS - KIS	3 月	4.00000 : 1	1,000	3,000,000	22,222	27/02/2023
CHPG2225	ACBS - ACBS	6 月	3.00000 : 1	1,550	1,000,000	17,000	02/06/2023
CKDH2209	EPS - KIS	6 月	7.26900 : 1	1,200	5,000,000	36,344	24/03/2023
CKDH2212	EPS - KIS	3 月	8.00000 : 1	1,000	2,000,000	41,999	08/03/2023
CMBB2210	SSI	3 月	2.00000 : 1	2,000	1,500,000	25,500	29/03/2023
CMBB2211	SSI	11 月	4.00000 : 1	1,200	2,000,000	27,000	29/08/2023
CMBB2212	EPS - KIS	3 月	10.00000 : 1	1,000	1,000,000	17,777	27/02/2023
CMBB2213	ACBS - ACBS	6 月	3.00000 : 1	1,550	1,500,000	17,000	02/06/2023
CMSN2209	EPS - KIS	5 月	19.85390 : 1	1,400	5,000,000	111,413	24/03/2023
CMSN2210	VCI	6 月	8.00000 : 1	1,000	2,000,000	116,000	11/01/2023
CMSN2212	EPS - KIS	3 月	20.00000 : 1	1,100	3,000,000	112,233	08/03/2023
CMSN2213	HCM	3 月	10.00000 : 1	2,100	1,500,000	110,000	28/02/2023
CMSN2214	ACBS - ACBS	11 月	10.00000 : 1	1,640	3,000,000	100,000	02/06/2023
CMWG2210	EPS - KIS	6 月	20.00000 : 1	1,000	1,000,000	58,999	08/03/2023
CMWG2212	SSI	6 月	10.00000 : 1	1,650	5,000,000	75,000	29/03/2023
CMWG2213	ACBS - ACBS	11 月	6.00000 : 1	2,760	3,000,000	54,000	02/06/2023
CNVL2208	EPS - KIS	6.5 月	16.00000 : 1	1,200	1,000,000	79,999	24/03/2023
CNVL2210	EPS - KIS	5 月	16.00000 : 1	1,100	3,000,000	88,888	08/03/2023
CPDR2205	EPS - KIS	9 月	16.00000 : 1	1,000	8,000,000	52,999	24/03/2023
CPDR2206	EPS - KIS	3 月	10.00000 : 1	1,000	2,000,000	51,888	27/02/2023
CPNJ2205	VCI	6.5 月	4.43540 : 1	1,100	1,000,000	95,359	11/01/2023
CPOW2204	EPS - KIS	6 月	5.00000 : 1	1,000	5,000,000	13,979	24/03/2023
CPOW2205	VCI	6 月	1.00000 : 1	1,000	4,000,000	13,900	11/01/2023
CPOW2208	EPS - KIS	6.5 月	4.00000 : 1	1,000	1,000,000	15,222	08/03/2023
CTCB2214	ACBS - ACBS	3.5 月	3.00000 : 1	2,470	6,000,000	27,000	02/06/2023
CTPB2204	EPS - KIS	3 月	10.00000 : 1	1,000	1,500,000	23,888	24/03/2023
CVHM2211	EPS - KIS	3 月	16.00000 : 1	1,000	1,500,000	64,999	24/03/2023
CVHM2213	EPS - KIS	3.5 月	16.00000 : 1	1,000	1,000,000	63,979	08/03/2023
CVHM2217	EPS - KIS	6.5 月	10.00000 : 1	1,000	1,000,000	51,999	27/02/2023
CVHM2218	ACBS - ACBS	11 月	6.00000 : 1	1,650	3,000,000	54,000	02/06/2023

源自：FiinPro, YSVN



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SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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