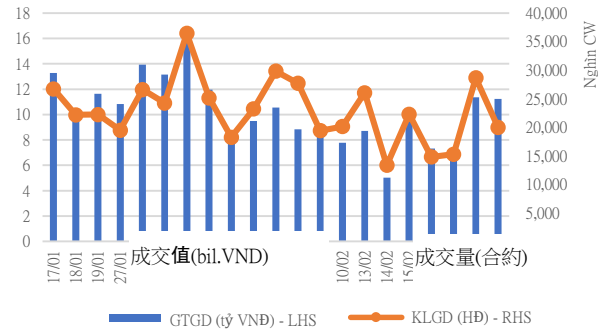


市場在尾盤處於調整壓力的階段

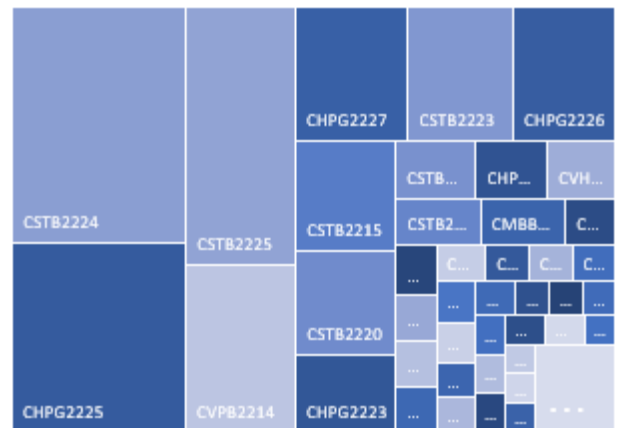
2023/02/22

股票市場在尾盤承受強勁拋售的壓力，導致 VN30 股的多檔股票收跌，導致權證市場的多檔股票在尾盤也下跌。流動性比前一交易日平衡，現金流仍集中在 STB 和 HPG 等兩檔認股權證。我們建議投資者可以獲利一部分，並等待機會以再次增加比例。

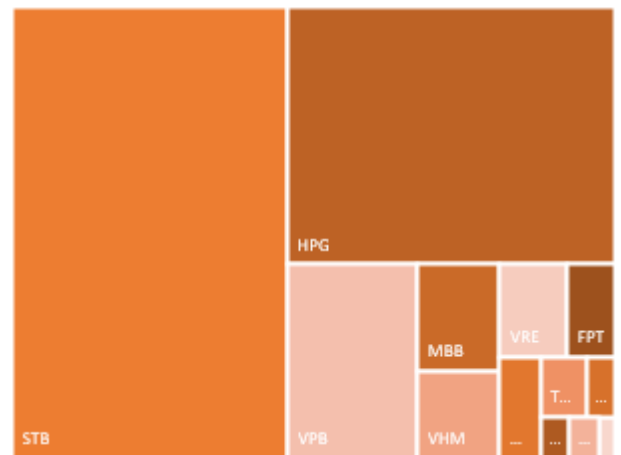
成交值和成交量



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


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	-12.1%	290	151,300	0.05	ATM	4.5%		26	34%
CACB2208	-3.6%	1,600	52,900	0.09	ITM	9.4%		138	55%
CFPT2209	4.8%	220	106,400	0.02	OTM	8.9%	10.87	26	39%
CFPT2210	-5.6%	680	76,800	0.05	OTM	16.9%	5.30	135	37%
CFPT2211	14.3%	160	20,500	-	OTM	4.6%	14.25	5	54%
CFPT2212	0.0%	1,520	67,500	0.10	ITM	2.9%	4.87	73	38%
CFPT2213	1.9%	1,600	1,300	-	ITM	9.3%	3.96	138	45%
CFPT2214	-1.2%	1,680	7,500	0.01	ITM	12.1%	3.60	179	45%
CFPT2301	1.4%	2,250	300	-	OTM	17.8%	3.31	88	71%
CHDB2208	16.7%	350	151,200	0.05	OTM	8.4%	6.80	23	66%
CHDB2210	0.0%	40	400	-	OTM	22.4%	0.66	11	76%
CHPG2215	6.7%	160	311,500	0.05	OTM	13.9%	3.99	23	85%
CHPG2219	-25.0%	60	15,000	-	OTM	25.9%	0.07	11	95%
CHPG2221	0.0%	80	2,247,000	0.18	OTM	17.2%	6.98	26	48%
CHPG2223	3.6%	290	1,196,800	0.34	OTM	6.9%	7.69	5	79%
CHPG2224	-15.4%	110	501,900	0.07	OTM	4.9%	13.35	4	63%
CHPG2225	-1.2%	1,680	833,200	1.44	ITM	2.0%	4.00	73	39%
CHPG2226	-4.3%	2,470	229,100	0.60	ITM	13.1%	3.23	138	60%
CHPG2227	-3.8%	2,500	254,800	0.66	ITM	18.1%	2.91	179	60%
CHPG2301	10.4%	2,770	1,500	-	ITM	13.6%	3.11	88	85%
CHPG2302	1.0%	2,900	13,000	0.04	ITM	19.4%	2.62	154	75%
CKDH2209	-40.0%	60	84,700	0.01	OTM	30.9%	0.02	23	76%
CKDH2212	0.0%	20	575,400	0.01	OTM	50.0%	0.00	11	118%
CMBB2210	-20.0%	40	24,700	-	OTM	37.5%	0.32	26	59%
CMBB2211	-5.9%	160	175,100	0.03	OTM	48.6%	2.49	135	48%
CMBB2212	-30.0%	140	16,300	-	ITM	3.1%	11.56	4	99%
CMBB2213	-4.0%	960	171,300	0.17	ITM	6.9%	4.88	73	49%
CMBB2214	12.6%	2,060	30,200	0.06	ITM	13.5%	3.29	138	59%
CMBB2215	-0.5%	1,970	38,400	0.08	ITM	18.0%	3.07	179	56%
CMBB2301	0.0%	1,150	-	-	ITM	12.4%	3.28	88	80%
CMBB2302	7.4%	1,300	4,400	0.01	OTM	18.3%	3.46	88	66%
CMSN2209	-10.0%	90	1,000	-	OTM	20.7%	2.94	23	62%
CMSN2212	-40.0%	30	120,500	-	OTM	20.3%	1.10	11	66%
CMSN2213	-50.0%	10	995,700	0.01	OTM	17.4%	0.57	5	61%
CMSN2214	-8.2%	450	124,900	0.06	OTM	11.4%	8.94	73	33%
CMSN2215	-3.1%	1,230	200	-	OTM	21.9%	3.51	138	54%
CMWG2210	0.0%	20	16,100	-	OTM	33.5%	0.01	11	100%
CMWG2212	0.0%	20	10,400	-	OTM	69.0%	0.00	26	89%
CMWG2213	6.1%	350	145,800	0.05	OTM	26.1%	4.39	73	53%
CMWG2214	4.0%	780	93,000	0.07	OTM	22.0%	3.01	138	64%
CMWG2215	3.2%	970	55,000	0.05	OTM	22.9%	2.71	179	64%
CNVL2208	0.0%	20	136,900	-	OTM	525.1%	-	23	331%
CNVL2210	-33.3%	20	460,900	-	OTM	594.2%	-	11	496%
CPDR2205	0.0%	20	60,600	-	OTM	355.7%	-	23	295%
CPDR2206	0.0%	10	510,200	0.01	OTM	344.3%	-	4	500%
CPOW2204	-7.7%	120	168,500	0.02	OTM	17.1%	-	23	78%
CPOW2208	0.0%	50	75,700	-	OTM	23.9%	-	11	94%



CPOW2209	-11.1%	80	422,100	0.04	OTM	33.8%		33	76%
CPOW2210	-1.0%	960	76,800	0.07	OTM	12.1%		73	43%
CSTB2215	-3.4%	840	544,000	0.48	ITM	4.2%	5.37	23	81%
CSTB2218	0.0%	270	626,400	0.17	OTM	12.6%	11.54	26	44%
CSTB2220	-7.3%	760	540,600	0.46	ITM	2.6%	12.43	5	74%
CSTB2222	0.8%	1,330	146,900	0.20	ITM	0.8%	4.77	4	135%
CSTB2223	-0.9%	1,100	552,600	0.62	ITM	0.6%	5.76	4	109%
CSTB2224	-1.0%	3,800	460,600	1.79	ITM	8.9%	2.85	138	63%
CSTB2225	-2.0%	3,880	308,900	1.24	ITM	11.5%	2.67	179	61%
CTCB2211	0.0%	30	155,200	-	OTM	48.3%	0.07	26	70%
CTCB2212	0.0%	170	40,500	0.01	ITM	5.4%	6.47	73	33%
CTCB2213	0.0%	10	1,218,800	0.01	OTM	45.2%	0.01	23	93%
CTCB2214	-5.8%	980	76,100	0.08	OTM	42.6%	0.00	11	121%
CTCB2215	-1.3%	1,500	5,000	0.01	OTM	33.4%	0.64	26	60%
CTCB2216	0.0%	1,590	-	-	OTM	40.9%	3.64	135	45%
CTPB2204	0.0%	320	-	-	OTM	15.3%	0.25	4	68%
CVHM2211	-20.0%	40	400	-	OTM	24.2%	4.10	73	51%
CVHM2213	50.0%	30	79,600	-	OTM	32.2%	3.05	138	53%
CVHM2215	25.0%	50	58,000	-	OTM	37.9%	2.69	179	53%
CVHM2216	0.0%	210	144,400	0.03	ITM	14.9%		138	67%
CVHM2217	-50.0%	10	693,800	0.01	OTM	31.5%	0.05	23	65%
CVHM2218	-5.3%	360	480,700	0.17	OTM	30.1%	0.00	11	78%
CVHM2219	-1.3%	750	19,900	0.01	ITM	1.6%	6.71	23	49%
CVHM2220	-9.4%	870	82,100	0.07	ITM	3.1%	12.57	11	50%
CVIB2201	1.4%	2,840	21,500	0.06	ITM	0.5%	12.77	5	47%
CVJC2204	-33.3%	40	250,400	0.01	ITM	4.1%	4.92	73	43%
CVJC2206	0.0%	20	4,600	-	OTM	16.2%	4.34	138	43%
CVNM2207	-1.4%	720	4,300	-	OTM	31.5%	4.76	26	55%
CVNM2209	-7.1%	260	12,300	-	OTM	43.7%	3.77	135	52%

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

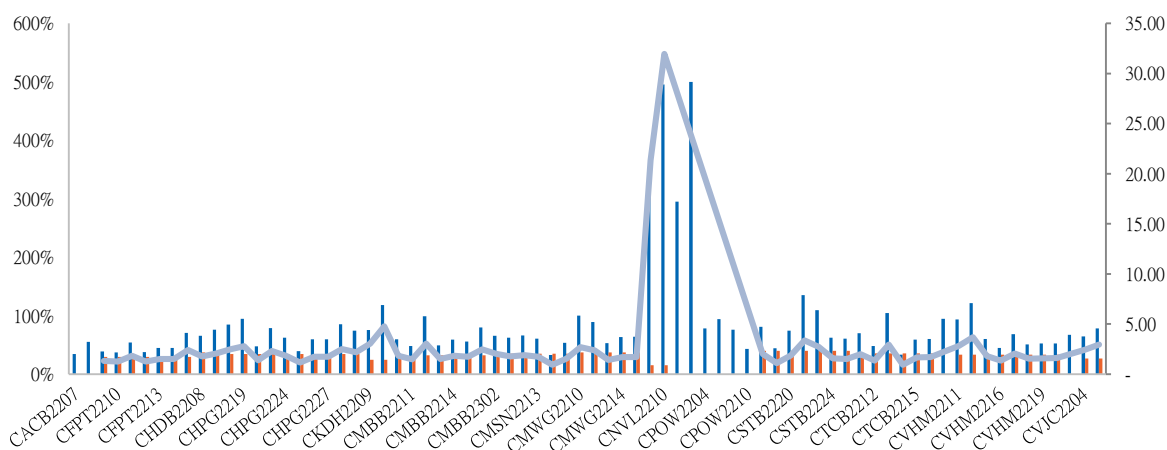
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD	37.20	37.55	上漲	下跌	42.01	12%	34.75	1.96
DPM		37.50	下跌	下跌			39.85	-
FPT		82.80	下跌	上漲			83.22	-
HDB	19.00	19.00	上漲	下跌	20.53	8%	17.72	1.20
HPG	21.90	21.60	上漲	下跌	25.27	17%	20.37	2.21
MBB		18.60	下跌	下跌			18.96	-
MSN		93.80	下跌	下跌			97.28	-



MWG		44.50	下跌	下跌			45.33	-
NVL		12.85	下跌	下跌			12.91	-
PNJ		84.50	下跌	上漲			86.11	-
REE	73.50	72.90	上漲	下跌	79.20	9%	70.22	1.74
STB		25.35	下跌	下跌			25.91	-
TCB	28.60	28.40	上漲	下跌	31.03	9%	27.14	1.66
VHM		45.20	下跌	下跌			45.44	-
VIC		54.30	下跌	下跌			55.66	-
VJC		102.50	下跌	下跌			107.74	-
VNM		77.20	下跌	上漲			77.76	-
VPB	18.30	17.80	上漲	下跌	21.67	22%	16.79	2.23
VRE	28.10	29.60	上漲	下跌	30.80	4%	27.86	11.36

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
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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