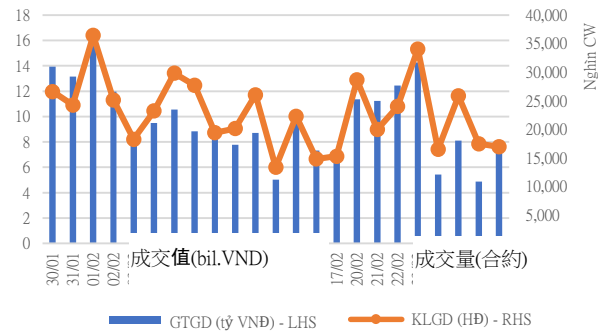


市場的權證均上漲

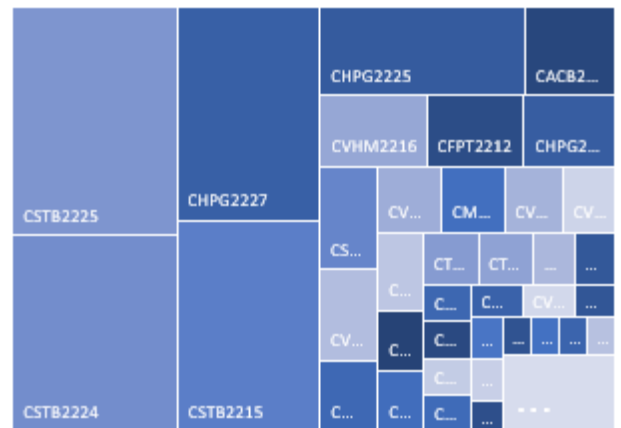
2023/03/02

由於股票市場的強勁復甦，權證市場在當日出現許多大幅上漲的股票。現金流仍主要集中在 HPG 和 STB 的權證上，這些股票大部分均上漲。我們繼續建議投資者持有短期趨勢良好的認股權證。

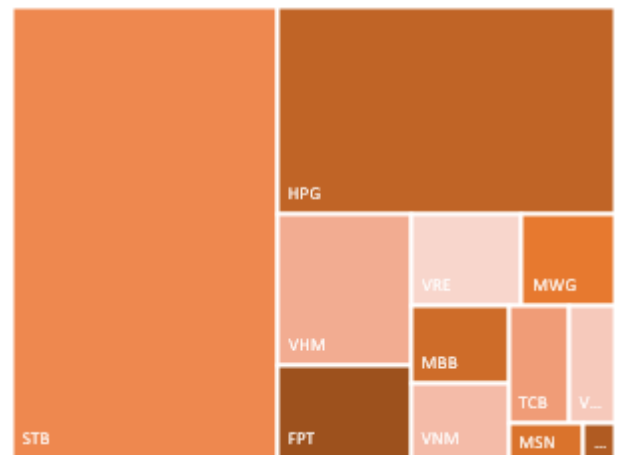
成交值和成交量



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	14.3%	240	437,700	0.08	OTM	5.2%		20	39%
CACB2208	10.2%	1,510	159,000	0.23	ITM	9.5%		132	55%
CFPT2209	-20.0%	80	250,100	0.02	OTM	10.3%	15.95	20	34%
CFPT2210	-5.0%	570	87,700	0.05	OTM	18.9%	5.33	129	38%
CFPT2212	-0.8%	1,240	168,500	0.20	ITM	2.4%	5.61	67	31%
CFPT2213	-2.9%	1,350	18,900	0.03	ITM	9.3%	4.32	132	42%
CFPT2214	2.8%	1,490	6,000	0.01	ITM	12.9%	3.73	173	44%
CFPT2301	-5.7%	1,820	3,700	0.01	OTM	17.9%	3.45	82	66%
CHDB2208	14.3%	160	244,300	0.03	OTM	12.0%	5.95	17	66%
CHDB2210	0.0%	20	23,000	-	OTM	30.9%	0.00	5	120%
CHPG2215	12.5%	90	437,000	0.04	OTM	14.3%	3.49	17	79%
CHPG2219	0.0%	20	262,100	0.01	OTM	29.1%	0.00	5	117%
CHPG2221	25.0%	50	1,481,100	0.06	OTM	20.6%	3.72	20	54%
CHPG2225	10.0%	1,430	381,400	0.52	ITM	1.9%	4.45	67	35%
CHPG2226	9.9%	2,100	93,900	0.19	ITM	13.4%	3.46	132	56%
CHPG2227	12.3%	2,190	422,600	0.88	ITM	19.0%	3.00	173	58%
CHPG2301	-1.4%	2,130	24,300	0.05	ITM	11.3%	3.68	82	69%
CHPG2302	0.4%	2,410	14,300	0.03	ITM	18.8%	2.86	148	67%
CHPG2303	-7.3%	2,550	100	-	OTM	26.6%	2.66	96	69%
CKDH2209	-25.0%	30	9,300	-	OTM	48.3%	0.00	17	102%
CKDH2212	-50.0%	10	55,400	-	OTM	70.7%	0.00	5	195%
CMBB2210	0.0%	30	354,900	0.01	OTM	44.8%	0.01	20	73%
CMBB2211	0.0%	140	350,000	0.05	OTM	56.1%	1.60	129	53%
CMBB2213	1.2%	820	152,100	0.12	ITM	10.3%	4.67	67	58%
CMBB2214	3.4%	1,500	2,400	-	ITM	13.3%	3.83	132	50%
CMBB2215	2.8%	1,490	5,300	0.01	OTM	18.9%	3.39	173	50%
CMBB2301	-2.2%	880	900	-	ITM	12.3%	3.67	82	71%
CMBB2302	0.0%	940	-	-	OTM	20.6%	3.43	82	62%
CMSN2209	0.0%	20	-	-	OTM	38.9%	0.03	17	78%
CMSN2212	0.0%	20	340,700	-	OTM	39.9%	0.00	5	146%
CMSN2214	-5.4%	350	59,000	0.02	OTM	28.6%	3.31	67	56%
CMSN2215	-9.4%	580	94,400	0.05	OTM	33.9%	3.26	132	52%
CMWG2210	0.0%	10	13,800	-	OTM	45.1%	0.00	5	157%
CMWG2212	0.0%	10	587,500	0.01	OTM	84.1%	0.00	20	104%
CMWG2213	10.0%	220	72,800	0.01	OTM	35.6%	2.86	67	58%
CMWG2214	3.8%	550	163,100	0.08	OTM	27.5%	2.93	132	62%
CMWG2215	5.8%	730	172,100	0.12	OTM	28.2%	2.66	173	63%
CNVL2208	0.0%	20	87,800	-	OTM	683.6%	-	17	434%
CNVL2210	0.0%	10	50,700	-	OTM	768.8%	-	5	500%
CPDR2205	0.0%	20	560,800	0.01	OTM	412.7%		17	369%
CPOW2204	16.7%	70	484,600	0.03	OTM	16.0%		17	71%
CPOW2208	0.0%	20	139,000	-	OTM	23.9%		5	109%
CPOW2209	-20.0%	40	284,600	0.01	OTM	33.5%		27	69%
CPOW2210	0.0%	840	51,600	0.04	OTM	12.1%		67	42%
CSTB2215	40.4%	730	1,413,700	0.87	ITM	1.9%	6.41	17	63%
CSTB2218	23.1%	160	1,157,400	0.17	OTM	11.5%	17.10	20	40%
CSTB2224	23.3%	3,700	266,400	0.93	ITM	7.9%	2.94	132	59%



CSTB2225	21.7%	3,820	305,300	1.08	ITM	10.8%	2.73	173	59%
CTCB2211	0.0%	20	8,300	-	OTM	54.1%	0.00	20	81%
CTCB2212	0.0%	150	88,600	0.01	OTM	63.4%	2.07	129	51%
CTCB2214	1.3%	810	104,200	0.08	ITM	7.8%	6.61	67	39%
CTCB2215	-9.0%	1,110	70,800	0.08	ITM	13.3%	3.90	132	49%
CTCB2216	8.0%	1,350	4,600	0.01	OTM	20.5%	3.00	173	58%
CTPB2204	-31.0%	200	47,200	0.01	ITM	7.9%		17	80%
CVHM2211	50.0%	30	100	-	OTM	58.9%	0.00	17	122%
CVHM2213	0.0%	20	-	-	OTM	56.1%	0.00	5	198%
CVHM2215	100.0%	20	414,400	-	OTM	45.9%	0.01	20	72%
CVHM2216	7.1%	150	1,589,600	0.22	OTM	40.9%	2.80	132	50%
CVHM2218	4.8%	220	572,900	0.12	OTM	31.2%	0.00	5	104%
CVHM2219	2.5%	410	272,500	0.11	ITM	1.0%	7.30	17	47%
CVHM2220	-8.8%	520	106,600	0.06	ITM	1.7%	19.70	5	44%
CVIB2201	3.1%	2,340	8,500	0.02	ITM	3.0%	5.37	67	36%
CVJC2204	0.0%	20	48,600	-	OTM	15.9%	4.50	132	43%
CVJC2206	-50.0%	10	55,900	-	OTM	34.1%	1.69	20	64%
CVNM2207	11.7%	670	244,100	0.15	OTM	45.8%	3.75	129	52%
CVNM2209	30.8%	170	85,400	0.01	ITM	16.0%	3.37	132	58%
CVNM2211	7.1%	2,100	11,400	0.02	OTM	28.4%	2.94	148	63%
CVNM2212	6.9%	1,090	8,700	0.01	OTM	10.8%	8.36	17	58%
CVPB2211	0.0%	60	97,300	0.01	OTM	20.1%	0.09	5	101%
CVPB2212	0.0%	300	101,500	0.03	OTM	13.1%	14.50	20	43%
CVPB2214	8.0%	810	137,000	0.10	OTM	22.8%	5.36	129	42%
CVPB2301	-4.4%	650	3,200	-	OTM	13.1%	8.29	67	38%
CVRE2211	-9.1%	100	465,500	0.05	OTM	23.9%	3.61	132	55%
CVRE2213	-20.0%	40	900	-	OTM	32.8%	3.21	173	54%
CACB2207	14.3%	240	437,700	0.08	OTM	5.2%		20	39%
CACB2208	10.2%	1,510	159,000	0.23	ITM	9.5%		132	55%

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

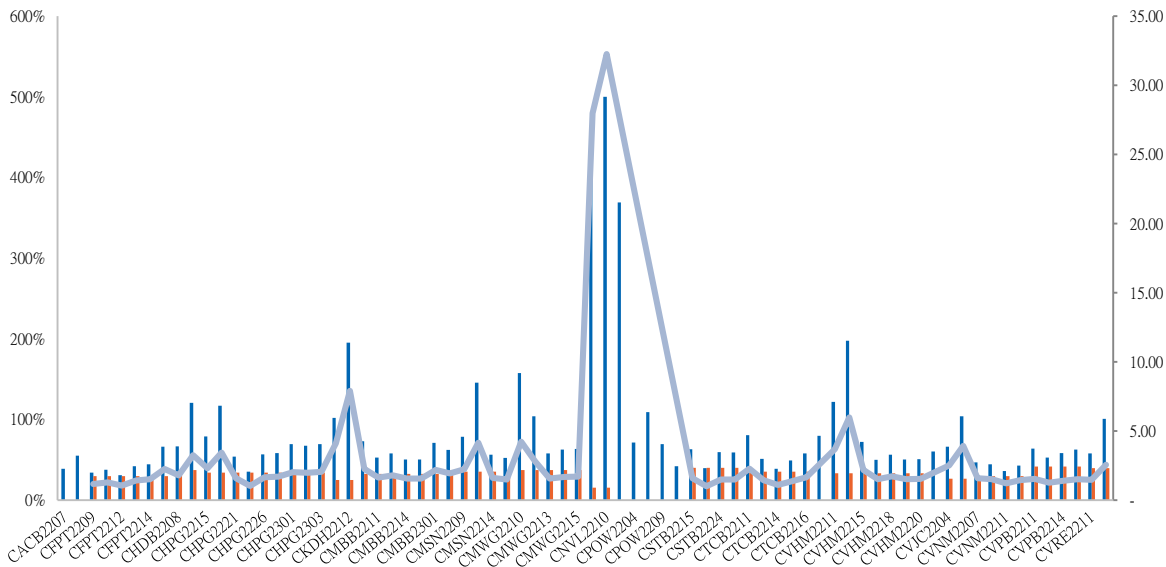
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD		35.60	下跌	下跌			36.91	-
DPM		34.85	下跌	下跌			36.77	-
FPT		80.50	下跌	上漲			82.10	-
HDB		17.70	下跌	下跌			18.36	-
HPG		20.90	下跌	下跌			21.82	-
MBB		17.65	下跌	下跌			18.33	-



MSN		80.50	下跌	下跌			86.89	-
MWG		40.80	下跌	下跌			42.90	-
NVL		10.25	下跌	下跌			11.81	-
PNJ		77.60	下跌	上漲			81.09	-
REE		68.00	下跌	下跌			70.42	-
STB		25.40	下跌	下跌			25.64	-
TCB		27.30	下跌	下跌			28.33	-
VHM		41.20	下跌	下跌			43.50	-
VIC		52.70	下跌	下跌			55.45	-
VJC		101.50	下跌	下跌			102.45	-
VNM		76.90	下跌	上漲			77.76	-
VPB	18.30	17.45	上漲	下跌	21.67	24%	16.79	2.23
VRE		26.80	下跌	下跌			28.11	-

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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