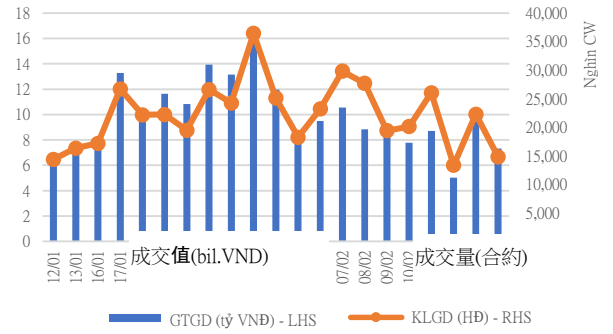


## CHPG2227 權證是重點

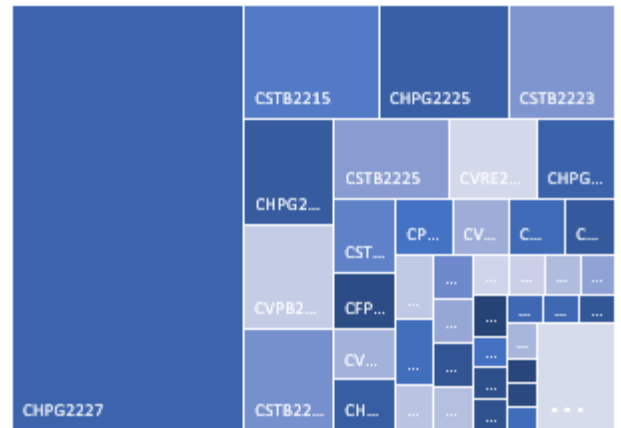
2023/02/17

權證市場繼續處於平靜的走勢，而股票市場處於積極的走勢。流動性比前一交易日下降，現金流主要集中在 CHPG2227。我們建議投資者可以利用股票市場的深度調整以考慮增加比例。

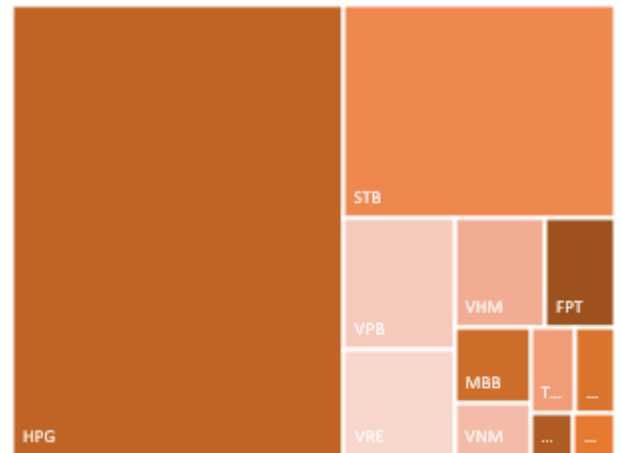
成交值和成交量



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	25.0%	250	193,600	0.04	OTM	7.9%		29	41%
CACB2208	3.6%	1,450	11,600	0.02	ITM	11.2%		141	56%
CFPT2209	5.6%	190	128,400	0.02	OTM	10.2%	10.99	29	37%
CFPT2210	-1.5%	640	153,700	0.10	OTM	18.1%	5.25	138	37%
CFPT2211	0.0%	130	-	-	OTM	5.8%	15.10	8	43%
CFPT2212	-0.7%	1,420	21,000	0.03	ITM	3.2%	5.01	76	36%
CFPT2213	1.3%	1,510	15,100	0.02	ITM	9.8%	4.01	141	44%
CFPT2214	2.5%	1,620	21,100	0.03	ITM	13.0%	3.58	182	45%
CFPT2301	0.0%	2,170	-	-	OTM	18.9%	3.19	91	70%
CHDB2208	20.0%	300	202,300	0.05	OTM	14.5%	4.34	26	77%
CHDB2210	33.3%	40	5,800	-	OTM	30.7%	0.19	14	82%
CHPG2215	7.7%	140	208,800	0.03	OTM	17.3%	2.99	26	84%
CHPG2219	14.3%	80	27,800	-	OTM	31.2%	0.04	14	101%
CHPG2221	12.5%	90	962,900	0.08	OTM	21.9%	3.87	29	54%
CHPG2223	15.8%	220	1,173,800	0.27	OTM	10.3%	5.35	8	69%
CHPG2224	23.1%	160	631,800	0.09	OTM	9.9%	4.70	7	81%
CHPG2225	4.6%	1,600	273,500	0.42	ITM	4.8%	3.89	76	55%
CHPG2226	7.3%	2,360	82,200	0.18	ITM	16.4%	3.03	141	65%
CHPG2227	6.2%	2,400	1,203,300	2.81	ITM	21.6%	2.70	182	64%
CHPG2301	8.8%	2,590	2,000	-	ITM	16.3%	2.96	91	88%
CHPG2302	4.1%	2,800	10,600	0.03	ITM	23.1%	2.43	157	79%
CKDH2209	0.0%	100	100	-	OTM	34.8%	0.01	26	88%
CKDH2212	0.0%	20	254,400	-	OTM	53.3%	0.00	14	107%
CMBB2210	0.0%	40	44,100	-	OTM	42.1%	0.22	29	60%
CMBB2211	6.7%	160	176,500	0.03	OTM	53.6%	1.94	138	51%
CMBB2212	-36.4%	210	9,900	-	ITM	10.4%	5.22	7	160%
CMBB2213	9.2%	950	100,100	0.09	ITM	10.3%	4.36	76	58%
CMBB2214	4.5%	1,850	10,700	0.02	ITM	15.0%	3.32	141	58%
CMBB2215	4.7%	1,800	200	-	ATM	20.0%	3.02	182	56%
CMBB2301	0.0%	1,030	-	-	ITM	13.4%	3.32	91	76%
CMBB2302	0.8%	1,200	12,800	0.01	OTM	21.1%	3.14	91	67%
CMSN2209	-9.1%	100	177,000	0.02	OTM	21.9%	2.90	26	62%
CMSN2212	-16.7%	50	74,900	-	OTM	21.8%	1.25	14	68%
CMSN2213	0.0%	30	165,800	-	OTM	18.6%	1.53	8	60%
CMSN2214	2.1%	490	143,100	0.07	OTM	12.8%	7.89	76	36%
CMSN2215	0.0%	1,200	300	-	OTM	22.6%	3.49	141	53%
CMWG2210	0.0%	30	1,100	-	OTM	39.4%	0.01	14	107%
CMWG2212	0.0%	20	131,100	-	OTM	75.9%	0.00	29	89%
CMWG2213	21.9%	390	13,300	-	OTM	31.8%	2.95	76	61%
CMWG2214	0.0%	710	42,200	0.03	OTM	25.4%	2.84	141	65%
CMWG2215	2.3%	890	18,100	0.02	OTM	26.1%	2.60	182	65%
CNVL2208	0.0%	10	122,900	-	OTM	618.9%	-	26	297%
CNVL2210	0.0%	20	10,000	-	OTM	700.1%	-	14	462%
CPDR2205	0.0%	20	100	-	OTM	389.2%	-	26	286%
CPDR2206	0.0%	10	329,600	-	OTM	377.0%	-	7	423%
CPOW2204	0.0%	120	759,000	0.09	OTM	21.5%	-	26	83%
CPOW2208	-25.0%	60	300,100	0.02	OTM	28.9%	-	14	97%



CPOW2209	0.0%	100	21,600	-	OTM	39.4%		36	86%
CPOW2210	1.1%	930	19,500	0.02	OTM	16.1%		76	49%
CSTB2215	6.9%	620	712,800	0.44	ITM	8.4%	5.20	26	86%
CSTB2218	25.0%	200	673,700	0.13	OTM	21.6%	6.24	29	54%
CSTB2220	23.3%	370	156,500	0.05	OTM	8.1%	8.63	8	70%
CSTB2222	14.6%	940	277,500	0.26	ITM	2.7%	6.11	7	116%
CSTB2223	14.1%	730	474,000	0.35	ITM	2.9%	7.47	7	99%
CSTB2224	7.6%	3,110	5,500	0.02	ITM	12.3%	2.92	141	64%
CSTB2225	6.6%	3,250	82,100	0.26	ITM	15.6%	2.68	182	63%
CTCB2211	0.0%	30	104,400	-	OTM	53.7%	0.05	29	71%
CTCB2212	6.3%	170	11,400	-	ITM	9.1%	5.69	76	43%
CTCB2213	0.0%	10	96,800	-	OTM	54.4%	0.00	26	98%
CTCB2214	1.1%	960	43,200	0.04	OTM	51.3%	0.00	14	110%
CTCB2215	4.4%	1,410	40,100	0.05	OTM	41.6%	0.31	29	59%
CTCB2216	3.6%	1,450	10,100	0.01	OTM	49.3%	2.68	138	48%
CTPB2204	-3.1%	310	1,200	-	OTM	22.8%	0.06	7	78%
CVHM2211	0.0%	40	2,300	-	OTM	31.4%	2.75	76	56%
CVHM2213	-33.3%	20	29,200	-	OTM	38.4%	2.78	141	52%
CVHM2215	0.0%	30	190,100	0.01	OTM	44.7%	2.37	182	53%
CVHM2216	12.5%	180	530,600	0.09	ITM	17.3%		141	66%
CVHM2217	0.0%	20	6,200	-	OTM	31.8%	0.07	26	69%
CVHM2218	-11.4%	310	302,400	0.09	OTM	29.9%	0.01	14	67%
CVHM2219	-3.4%	560	59,500	0.03	ITM	2.6%	6.64	26	54%
CVHM2220	7.7%	700	52,900	0.04	ITM	4.8%	10.50	14	53%
CVIB2201	-2.0%	2,440	5,900	0.01	ITM	1.5%	12.27	8	49%
CVJC2204	0.0%	70	14,600	-	ITM	5.0%	4.90	76	44%
CVJC2206	-33.3%	20	103,300	-	OTM	17.7%	4.16	141	45%
CVNM2207	3.0%	690	78,200	0.05	OTM	36.5%	1.91	29	65%
CVNM2209	0.0%	260	39,300	0.01	OTM	48.1%	3.58	138	53%

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

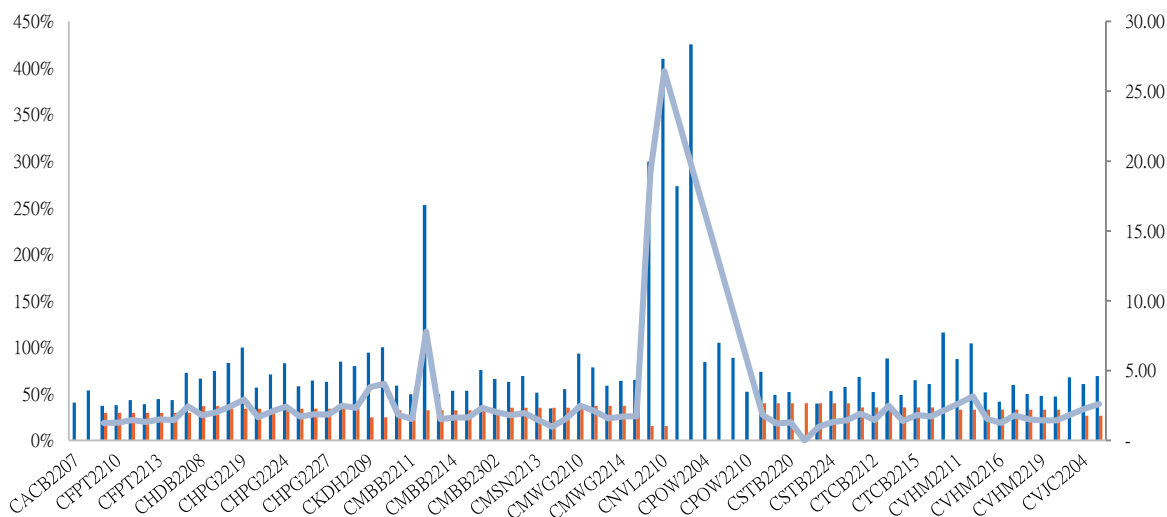
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD		34.75	下跌	下跌			36.40	-
DPM		39.00	下跌	下跌			39.94	-
FPT		81.60	下跌	上漲			83.22	-
HDB		18.50	下跌	下跌			18.88	-
HPG		21.30	下跌	下跌			21.78	-
MBB		18.25	下跌	下跌			18.96	-
MSN		92.90	下跌	下跌			97.28	-



MWG		43.30	下跌	下跌			45.33	-
NVL		11.50	下跌	下跌			12.91	-
PNJ		82.60	下跌	上漲			86.11	-
REE	73.50	71.00	上漲	下跌	79.20	12%	70.22	1.74
STB		23.90	下跌	下跌			25.91	-
TCB		27.90	下跌	下跌			28.17	-
VHM		42.50	下跌	下跌			45.44	-
VIC		53.40	下跌	下跌			55.66	-
VJC		102.80	下跌	下跌			107.96	-
VNM		76.50	下跌	上漲			77.76	-
VPB		17.50	下跌	下跌			18.25	-
VRE	28.10	28.40	上漲	下跌	30.80	8%	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

## 元大證券（越南）公司

### 個人客戶分析部

**Nguyễn Thế Minh**  
研究分析經理  
+84 28 3622 6868 ext 3826  
minh.nguyen@yuanta.com.vn

**Lý Thị Hiền**  
研究分析主管  
+84 28 3622 6868 ext 3908  
hien.ly@yuanta.com.vn

**Quách Đức Khánh**  
研究分析副主管  
+84 28 3622 6868 ext 3833  
khanh.quach@yuanta.com.vn

**Khổng Hữu Hiệp**  
高級分析專員  
+84 28 3622 6868 ext 3912  
hiep.khong@yuanta.com.vn

**Nguyễn Trịnh Ngọc Hồng**  
高級分析專員  
+84 28 3622 6868 ext 3832  
hong.nguyen@yuanta.com.vn

**Phạm Tấn Phát**  
高級分析專員  
+84 28 3622 6868 ext 3880  
phat.pham@yuanta.com.vn

### 個人客戶業務部

**Phạm Đắc Thành**  
北部分行經理  
+84 28 3622 6868 ext 3416  
thanh.pham@yuanta.com.vn

**Võ Thị Thu Thủy**  
平陽分行經理  
+84 28 3622 6868 ext 3505  
thuy.vo@yuanta.com.vn

**Lương Kỳ Ty**  
堤岸分行經理  
+84 28 3622 6868 ext 3653  
ty.luong@yuanta.com.vn

**Bùi Quốc Phong**  
同奈分行經理  
+84 28 3622 6868 ext 3701  
phong.bui@yuanta.com.vn

**Võ Đình Tuấn**  
峴港分行經理  
+84 28 3622 6868 ext 3301  
tuan.vo@yuanta.com.vn

**Nguyễn Việt Quang**  
河內分行經理  
+84 28 3622 6868 ext 3404  
quang.nguyen@yuanta.com.vn

**Đinh Thị Thu Cúc**  
頭頓分行經理  
+84 28 3622 6868 ext 3203  
cuc.dinh@yuanta.com.vn

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**Restricted:** The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

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