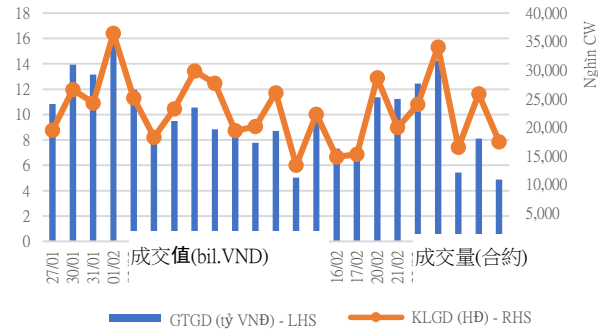


市場處於平靜的走勢

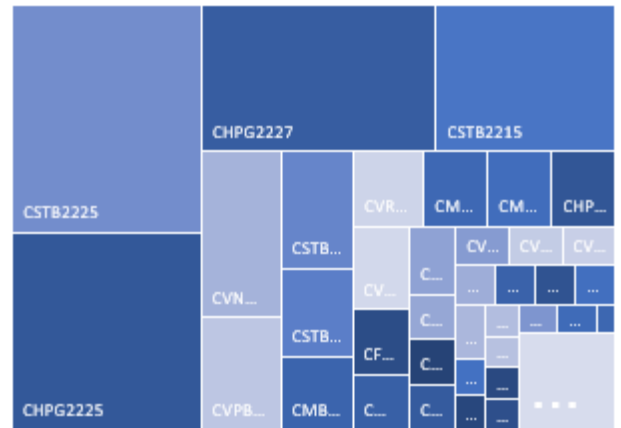
2023/03/01

股票市場在當日不活躍，導致權證市場仍然處於平靜的走勢。我們認為股票市場的走勢可能會繼續處於平靜的走勢，指數仍能會橫盤波動。我們繼續建議投資者持有短期趨勢良好的認股權證。

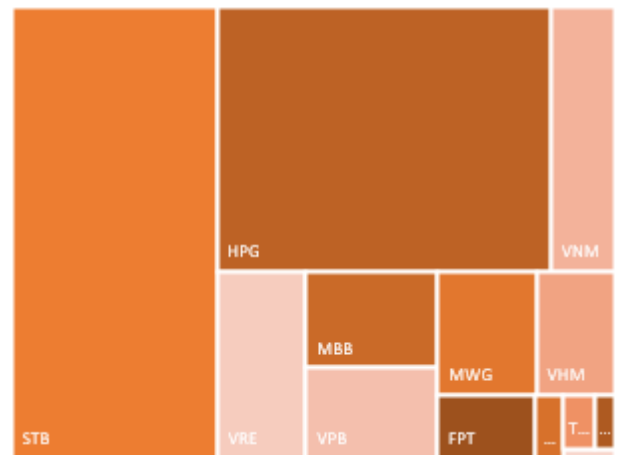
成交值和成交量



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	0.0%	210	177,900	0.04	OTM	8.6%		21	48%
CACB2208	1.5%	1,370	12,400	0.02	ITM	11.3%		133	57%
CFPT2209	25.0%	100	161,200	0.02	OTM	10.8%	12.55	21	37%
CFPT2210	3.4%	600	117,500	0.07	OTM	19.6%	5.00	130	39%
CFPT2211	0.0%	50	-	-	OTM	6.5%		-	
CFPT2212	0.0%	1,250	4,100	0.01	ITM	2.7%	5.52	68	33%
CFPT2213	0.0%	1,390	1,300	-	ITM	10.1%	4.16	133	44%
CFPT2214	-0.7%	1,450	10,200	0.01	ITM	12.7%	3.80	174	43%
CFPT2301	28.7%	1,930	1,200	-	OTM	19.0%	3.21	83	70%
CHDB2208	16.7%	140	123,600	0.02	OTM	16.9%	3.15	18	76%
CHDB2210	-33.3%	20	29,500	-	OTM	37.1%	0.00	6	129%
CHPG2215	-11.1%	80	308,600	0.03	OTM	18.4%	1.83	18	86%
CHPG2219	0.0%	20	527,400	0.01	OTM	34.3%	0.00	6	123%
CHPG2221	0.0%	40	2,119,300	0.09	OTM	25.2%	1.86	21	58%
CHPG2223	0.0%	10	412,000	-	OTM	12.0%		-	
CHPG2225	-2.3%	1,300	529,900	0.71	ITM	4.0%	4.48	68	48%
CHPG2226	0.0%	1,910	21,800	0.04	ITM	16.0%	3.35	133	59%
CHPG2227	-1.0%	1,950	330,200	0.65	OTM	21.4%	2.96	174	58%
CHPG2301	2.9%	2,160	2,100	-	ITM	16.0%	3.17	83	83%
CHPG2302	3.0%	2,400	3,300	0.01	ITM	23.4%	2.52	149	76%
CHPG2303	-3.2%	2,750	200	-	OTM	32.6%	1.91	97	81%
CKDH2209	33.3%	40	211,400	-	OTM	43.9%	0.00	18	99%
CKDH2212	0.0%	20	11,500	-	OTM	65.7%	0.00	6	195%
CMBB2210	0.0%	30	345,400	0.01	OTM	48.2%	0.00	21	75%
CMBB2211	7.7%	140	428,400	0.06	OTM	59.8%	1.28	130	55%
CMBB2213	1.3%	810	34,000	0.03	ITM	12.6%	4.25	68	64%
CMBB2214	-1.4%	1,450	7,700	0.01	ITM	15.4%	3.65	133	53%
CMBB2215	-9.9%	1,450	68,800	0.10	OTM	21.2%	3.21	174	53%
CMBB2301	-2.2%	900	6,500	0.01	ITM	15.4%	3.29	83	80%
CMBB2302	0.0%	940	-	-	OTM	23.4%	2.94	83	67%
CMSN2209	0.0%	20	294,800	0.01	OTM	39.9%	0.03	18	78%
CMSN2212	0.0%	20	70,100	-	OTM	41.0%	0.00	6	139%
CMSN2213	0.0%	10	118,000	-	OTM	37.8%		-	
CMSN2214	5.7%	370	28,800	0.01	OTM	29.8%	2.94	68	59%
CMSN2215	10.3%	640	24,400	0.01	OTM	35.7%	2.83	133	56%
CMWG2210	0.0%	10	152,300	-	OTM	46.2%	0.00	6	150%
CMWG2212	0.0%	10	1,030,500	0.01	OTM	85.4%	0.00	21	103%
CMWG2213	0.0%	200	434,200	0.09	OTM	36.3%	2.96	68	57%
CMWG2214	-5.4%	530	42,100	0.02	OTM	27.9%	2.95	133	62%
CMWG2215	-2.8%	690	124,800	0.09	OTM	28.1%	2.74	174	61%
CNVL2208	0.0%	20	53,900	-	OTM	647.2%	-	18	414%
CNVL2210	-50.0%	10	21,700	-	OTM	728.4%	-	6	500%
CPDR2205	0.0%	20	8,200	-	OTM	422.7%		18	365%
CPOW2204	0.0%	60	220,900	0.01	OTM	19.0%		18	74%
CPOW2208	0.0%	20	-	-	OTM	27.5%		6	113%
CPOW2209	0.0%	50	636,600	0.03	OTM	37.8%		28	79%
CPOW2210	1.2%	840	27,000	0.02	OTM	15.3%		68	48%



CSTB2215	-1.9%	520	979,100	0.50	ITM	5.2%	6.79	18	76%
CSTB2218	8.3%	130	965,400	0.12	OTM	19.7%	7.04	21	53%
CSTB2220	0.0%	10	1,156,300	0.01	OTM	3.9%	-	-	-
CSTB2224	0.7%	3,000	52,600	0.16	ITM	10.2%	3.11	133	59%
CSTB2225	0.0%	3,140	255,900	0.82	ITM	13.5%	2.84	174	59%
CTCB2211	100.0%	20	21,200	-	OTM	55.9%	0.00	21	81%
CTCB2212	0.0%	150	60,800	0.01	OTM	65.2%	1.89	130	52%
CTCB2213	0.0%	10	3,500	-	OTM	40.9%	-	-	-
CTCB2214	-8.0%	800	25,900	0.02	ATM	8.9%	6.35	68	41%
CTCB2215	0.8%	1,220	900	-	ITM	16.2%	3.42	133	57%
CTCB2216	-6.7%	1,250	1,000	-	OTM	59.7%	0.00	18	111%
CTPB2204	0.0%	290	-	-	OTM	35.1%	2.18	68	56%
CVHM2211	-50.0%	20	193,400	-	OTM	41.8%	2.73	133	50%
CVHM2213	0.0%	20	14,900	-	OTM	48.8%	2.16	174	54%
CVHM2215	-50.0%	10	119,600	-	ITM	16.6%	-	133	64%
CVHM2216	7.7%	140	326,900	0.04	OTM	36.4%	0.00	18	71%
CVHM2218	5.0%	210	306,700	0.06	OTM	35.4%	0.00	6	121%
CVHM2219	0.0%	400	82,000	0.04	ITM	1.8%	7.71	18	54%
CVHM2220	26.7%	570	64,600	0.03	OTM	3.2%	17.59	6	49%
CVIB2201	-2.2%	2,270	1,000	-	ITM	0.0%	-	-	-
CVJC2204	0.0%	20	235,700	-	ITM	4.2%	5.39	68	41%
CVJC2206	100.0%	20	720,400	0.01	OTM	17.8%	4.31	133	44%
CVNM2207	0.0%	600	408,200	0.25	OTM	37.6%	0.99	21	68%
CVNM2209	-13.3%	130	80,300	0.01	OTM	49.7%	3.21	130	55%
CVNM2210	0.0%	710	20,000	0.01	OTM	19.6%	-	-	-
CVNM2211	0.5%	1,960	17,200	0.03	ATM	17.6%	3.36	133	59%
CVNM2212	7.4%	1,020	2,000	-	OTM	32.5%	2.54	149	69%
CVPB2211	50.0%	60	576,000	0.02	OTM	15.6%	4.28	18	74%
CVPB2212	3.4%	300	84,600	0.02	OTM	25.2%	0.01	6	117%

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

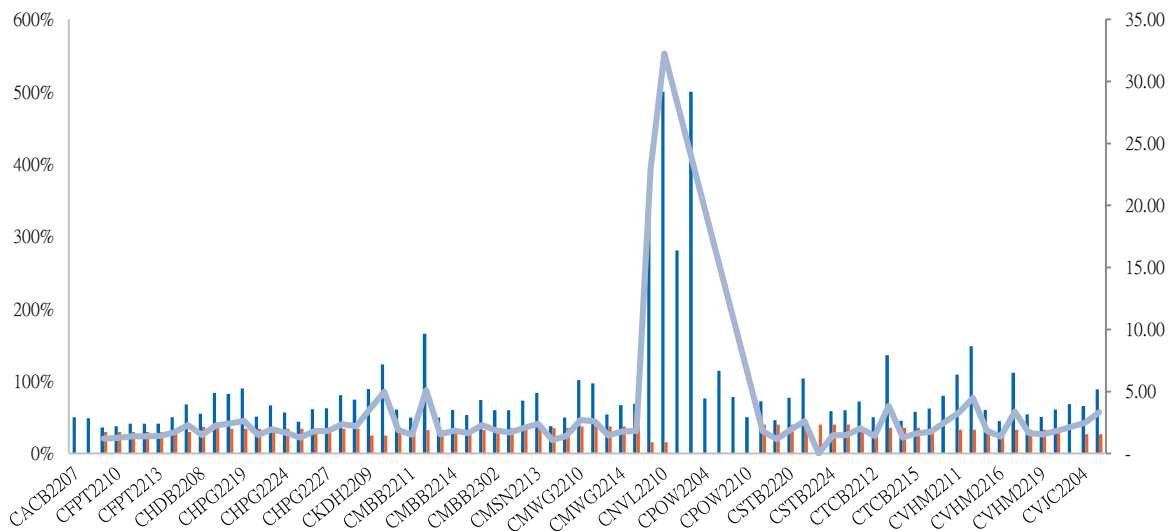
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD	37.20	33.50	下跌	下跌	42.01	25%	37.10	49.25
DPM		34.85	下跌	下跌			37.51	-
FPT		80.30	下跌	上漲			82.59	-
HDB		16.90	下跌	下跌			18.36	-
HPG	21.90	20.10	下跌	下跌	25.27	26%	21.91	(336.87)
MBB		17.25	下跌	下跌			18.35	-
MSN		79.90	下跌	下跌			88.60	-



MWG		40.50	下跌	下跌			43.90	-
NVL		10.75	下跌	下跌			12.77	-
PNJ		76.10	下跌	上漲			82.48	-
REE		68.50	下跌	下跌			71.95	-
STB		23.60	下跌	下跌			25.85	-
TCB	28.60	27.00	下跌	下跌	31.03	15%	28.45	16.22
VHM		40.90	下跌	下跌			43.50	-
VIC		52.50	下跌	下跌			55.45	-
VJC		98.50	下跌	下跌			102.45	-
VNM		75.20	下跌	上漲			77.76	-
VPB	18.30	17.00	上漲	下跌	21.67	27%	16.79	2.23
VRE		25.75	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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Restricted: The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

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