



**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
CACB2208	5.9%	1,430	74,000	0.10	ITM	8.9%		110	57%
CACB2301	13.1%	690	36,300	0.02	OTM	16.3%		90	38%
CFPT2210	-2.3%	420	15,500	0.01	OTM	19.1%	5.98	107	37%
CFPT2212	1.0%	1,060	58,900	0.06	ITM	1.9%	6.49	45	33%
CFPT2213	0.0%	1,220	18,200	0.02	ITM	9.6%	4.52	110	45%
CFPT2214	-0.7%	1,330	3,600	-	ITM	12.9%	3.94	151	45%
CFPT2301	-0.7%	1,520	200	-	OTM	17.7%	3.41	60	71%
CFPT2302	0.0%	1,240	5,200	0.01	OTM	23.1%	2.67	96	74%
CFPT2303	0.0%	710	21,400	0.01	OTM	17.7%	5.05	157	36%
CHPG2225	-1.4%	1,360	596,700	0.81	ITM	1.3%	4.79	45	39%
CHPG2226	-2.5%	1,980	7,200	0.01	ITM	12.8%	3.63	110	59%
CHPG2227	-1.9%	2,050	339,900	0.69	ITM	18.3%	3.13	151	59%
CHPG2301	0.0%	2,080	-	-	ITM	11.3%	3.80	60	81%
CHPG2302	0.4%	2,420	200	-	ITM	19.4%	2.79	126	75%
CHPG2303	-5.9%	2,070	52,000	0.11	OTM	24.9%	2.78	74	70%
CHPG2304	-7.7%	1,440	400	-	OTM	24.4%	2.79	96	71%
CHPG2305	-12.8%	820	22,000	0.01	OTM	19.4%	4.57	90	49%
CHPG2306	-2.7%	1,070	602,800	0.64	ITM	11.6%	4.23	157	39%
CMBB2211	0.0%	130	303,000	0.04	OTM	50.8%	1.65	107	53%
CMBB2213	2.6%	790	46,200	0.04	ITM	6.1%	5.73	45	54%
CMBB2214	-2.9%	1,670	25,100	0.04	ITM	11.5%	3.86	110	55%
CMBB2215	-2.9%	1,690	500	-	ITM	17.2%	3.33	151	55%
CMBB2301	-1.0%	960	22,200	0.02	ITM	10.4%	3.85	60	81%
CMBB2302	0.0%	890	-	-	OTM	16.1%	4.15	60	62%
CMBB2303	2.4%	420	164,300	0.06	OTM	18.6%	6.70	90	38%
CMSN2214	-12.5%	210	10,500	-	OTM	31.2%	2.07	45	62%
CMSN2215	-6.8%	410	514,700	0.22	OTM	36.4%	3.10	110	53%
CMWG2213	9.1%	120	179,800	0.02	OTM	41.9%	1.11	45	67%
CMWG2214	-5.0%	380	207,400	0.08	OTM	30.5%	2.90	110	62%
CMWG2215	1.7%	590	77,500	0.05	OTM	32.0%	2.50	151	66%
CMWG2301	0.0%	620	-	-	OTM	31.4%	2.03	75	82%
CMWG2302	0.0%	310	378,100	0.12	OTM	34.5%	5.38	157	41%
CPOW2209	0.0%	20	521,800	0.01	OTM	24.3%		5	109%
CPOW2210	1.1%	930	18,400	0.02	ITM	5.5%		45	35%
CSTB2224	7.0%	3,950	86,400	0.33	ITM	6.5%	2.97	110	63%
CSTB2225	-1.7%	4,030	282,400	1.12	ITM	9.0%	2.77	151	60%
CSTB2301	-3.4%	1,690	40,300	0.07	OTM	20.1%	2.87	75	90%
CSTB2302	-8.5%	860	900	-	OTM	14.2%	6.88	90	38%
CSTB2303	3.2%	2,910	172,300	0.49	ITM	6.2%	3.57	157	37%
CTCB2212	0.0%	140	198,200	0.03	OTM	57.2%	2.14	107	51%
CTCB2214	3.5%	880	64,300	0.05	ITM	4.6%	7.29	45	38%
CTCB2215	-6.9%	1,220	14,000	0.02	ITM	10.7%	4.02	110	51%
CTCB2216	5.0%	1,460	1,700	-	ITM	17.6%	3.10	151	60%
CTCB2301	7.1%	1,650	100	-	OTM	23.3%	2.71	96	79%
CTPB2301	5.9%	720	1,700	-	OTM	14.3%		90	44%
CVHM2216	36.8%	260	2,771,900	0.61	OTM	24.4%	6.23	107	38%
CVHM2218	16.0%	290	482,000	0.13	OTM	8.2%	12.29	45	30%

CVHM2219	12.1%	1,110	494,900	0.52	OTM	19.5%	3.96	110	52%
CVHM2220	11.2%	1,290	101,000	0.12	OTM	25.1%	3.27	151	53%
CVIB2201	0.0%	2,380	23,300	0.06	ITM	12.9%		110	64%
CVIB2301	-17.5%	660	900	-	OTM	22.0%		90	46%
CVNM2211	-0.6%	1,620	26,800	0.04	ITM	2.6%	6.57	45	37%
CVNM2212	-4.5%	850	151,100	0.13	OTM	17.3%	4.65	110	44%
CVPB2212	4.8%	440	1,086,800	0.46	OTM	22.6%	6.34	107	42%
CVPB2214	3.7%	1,410	150,900	0.21	ITM	7.6%	3.14	110	61%
CVPB2301	4.3%	1,210	79,100	0.10	ITM	17.1%	2.91	126	70%
CVPB2302	4.9%	2,780	300	-	ITM	14.8%	2.86	96	85%
CVRE2216	-11.0%	650	128,900	0.09	OTM	14.8%	4.22	110	50%
CACB2208	5.9%	1,430	74,000	0.10	ITM	8.9%		110	57%
CACB2301	13.1%	690	36,300	0.02	OTM	16.3%		90	38%
CFPT2210	-2.3%	420	15,500	0.01	OTM	19.1%	5.98	107	37%
CFPT2212	1.0%	1,060	58,900	0.06	ITM	1.9%	6.49	45	33%
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CMBB2211	0.0%	130	303,000	0.04	OTM	50.8%	1.65	107	53%
CMBB2213	2.6%	790	46,200	0.04	ITM	6.1%	5.73	45	54%
CMBB2214	-2.9%	1,670	25,100	0.04	ITM	11.5%	3.86	110	55%
CMBB2215	-2.9%	1,690	500	-	ITM	17.2%	3.33	151	55%

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

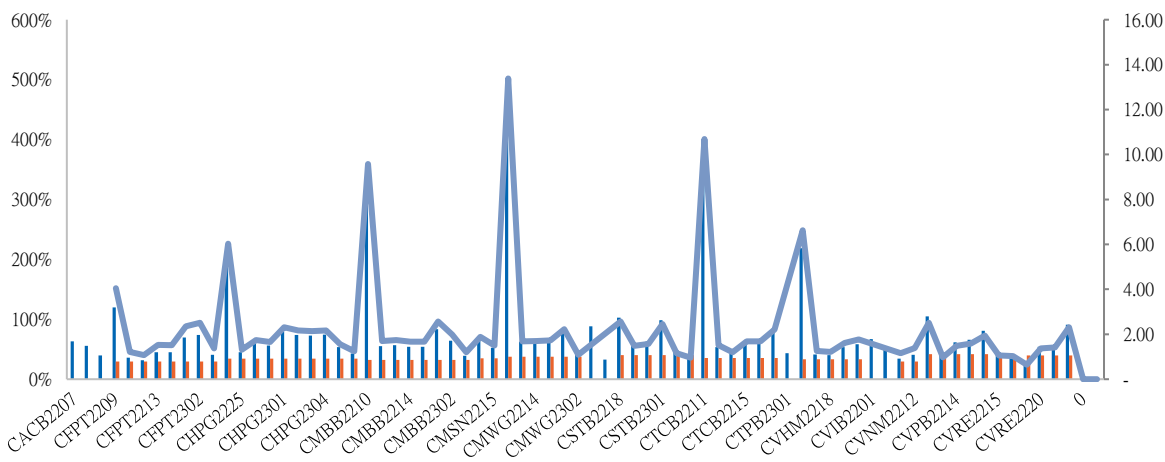
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格相比的短期上漲空間	短期停損	Reward/Risk
CTD	38.15	43.70	上漲	下跌	43.09	-1%	41.26	(1.59)
DPM		33.30	下跌	下跌			34.77	-
FPT		79.10	下跌	上漲			80.75	-



HDB	18.50	19.25	上漲	下跌	19.99	4%	17.92	2.55
HPG		20.80	下跌	下跌			21.54	-
MBB	18.30	18.25	上漲	下跌	20.53	12%	17.65	3.46
MSN		77.80	下跌	下跌			82.33	-
MWG		38.55	下跌	下跌			39.92	-
NVL	11.90	12.70	上漲	下跌	13.29	5%	11.84	24.95
PNJ		77.70	下跌	上漲			80.26	-
REE		67.60	下跌	下跌			69.28	-
STB	26.20	26.20	上漲	下跌	29.94	14%	24.57	2.29
TCB	27.55	28.35	上漲	下跌	29.89	5%	26.74	2.88
VHM	47.65	51.50	上漲	下跌	51.58	0%	47.14	7.71
VIC		55.00	下跌	下跌			55.10	-
VJC	104.90	105.10	上漲	下跌	113.48	8%	98.36	1.31
VNM		74.40	下跌	上漲			76.69	-
VPB	18.30	21.05	上漲	下跌	21.67	3%	20.14	(1.83)
VRE	29.10	29.55	上漲	下跌	31.90	8%	28.35	3.71

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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## Appendix A: Important Disclosures

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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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