



**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	-2.9%	1,350	77,300	0.10	ITM	4.2%		60	55%
CACB2301	-5.7%	330	341,500	0.11	OTM	9.8%		40	32%
CFPT2210	3.2%	320	307,700	0.10	OTM	10.2%	10.15	57	31%
CFPT2213	3.8%	1,360	14,300	0.02	ITM	4.1%	5.31	60	45%
CFPT2214	4.9%	1,510	180,200	0.27	ITM	7.7%	4.38	101	47%
CFPT2301	0.0%	880	100	-	ITM	5.5%	9.19	10	74%
CFPT2302	3.0%	1,020	900	-	OTM	12.5%	4.47	46	70%
CFPT2303	3.4%	610	56,200	0.03	OTM	8.9%	7.58	107	27%
CHPG2226	-3.0%	2,250	4,900	0.01	ITM	4.8%	4.43	60	56%
CHPG2227	-0.4%	2,370	399,200	0.94	ITM	10.2%	3.69	101	59%
CHPG2301	-3.9%	1,990	90,900	0.18	ITM	0.3%	5.74	10	57%
CHPG2302	0.0%	2,620	-	-	ITM	10.2%	3.57	76	74%
CHPG2303	-5.9%	1,600	16,500	0.03	OTM	11.4%	5.40	24	71%
CHPG2304	-8.7%	1,050	600	-	OTM	9.6%	5.91	46	53%
CHPG2305	-2.9%	680	57,400	0.04	OTM	7.2%	8.60	40	40%
CHPG2306	-0.8%	1,300	1,618,900	2.09	ITM	4.4%	4.66	107	33%
CMBB2211	0.0%	80	707,100	0.06	OTM	34.9%	2.63	57	50%
CMBB2214	3.5%	2,060	317,700	0.64	ITM	4.3%	4.42	60	55%
CMBB2215	-0.5%	1,970	15,300	0.03	ITM	8.3%	4.02	101	51%
CMBB2301	3.0%	1,030	27,300	0.03	ITM	0.8%	4.91	10	86%
CMBB2302	1.3%	790	165,200	0.13	ITM	3.6%	9.86	10	70%
CMBB2303	2.6%	400	607,200	0.23	OTM	6.7%	11.78	40	31%
CMSN2215	0.0%	180	250,500	0.04	OTM	35.7%	2.54	60	55%
CMWG2214	0.0%	320	389,900	0.12	OTM	20.0%	4.02	60	62%
CMWG2215	8.0%	540	512,500	0.27	OTM	21.7%	3.36	101	63%
CMWG2301	5.7%	370	1,700	-	OTM	18.1%	3.08	25	85%
CMWG2302	3.8%	270	689,400	0.19	OTM	24.7%	7.19	107	38%
CSTB2224	0.7%	4,300	524,400	2.18	ITM	1.8%	3.18	60	55%
CSTB2225	0.0%	4,360	884,600	3.77	ITM	4.0%	2.99	101	55%
CSTB2301	-1.5%	1,350	2,900	-	ITM	8.4%	5.04	25	91%
CSTB2302	0.0%	840	31,500	0.02	OTM	6.3%	9.06	40	37%
CSTB2303	5.8%	3,810	495,200	1.76	ITM	5.4%	3.23	107	54%
CTCB2212	0.0%	80	440,800	0.04	OTM	36.8%	4.65	57	46%
CTCB2215	8.2%	1,850	141,900	0.25	ITM	4.6%	3.98	60	62%
CTCB2216	-3.7%	1,810	45,500	0.08	ITM	7.2%	3.70	101	54%
CTCB2301	0.0%	1,900	-	-	ITM	10.2%	4.21	46	81%
CTPB2301	5.4%	1,370	69,300	0.09	ITM	4.6%		40	54%
CVHM2216	0.0%	200	236,900	0.05	OTM	14.6%	9.95	57	35%
CVHM2219	8.7%	1,130	50,100	0.06	OTM	11.1%	5.28	60	53%
CVHM2220	5.5%	1,350	37,000	0.05	OTM	16.7%	4.06	101	53%
CVIB2201	6.6%	2,900	75,100	0.20	ITM	5.1%		60	65%
CVIB2301	10.3%	430	523,300	0.21	OTM	7.2%		40	30%
CVNM2212	5.9%	180	933,600	0.17	OTM	24.6%	4.72	60	43%
CVPB2212	0.0%	190	277,100	0.05	OTM	29.0%	5.75	57	51%
CVPB2214	-1.0%	970	358,900	0.35	ITM	7.1%	4.02	60	66%
CVPB2301	-2.6%	740	67,900	0.05	OTM	16.7%	3.59	76	70%
CVPB2302	-3.7%	1,570	45,900	0.07	ITM	11.5%	4.09	46	80%

CVRE2216	0.0%	260	405,700	0.10	OTM	20.0%	6.62	57	47%
CVRE2220	0.0%	450	203,100	0.09	OTM	19.1%	4.79	60	57%
CVRE2221	-10.0%	450	344,200	0.16	OTM	28.5%	4.10	101	53%
CVRE2301	0.0%	540	-	-	OTM	19.3%	2.73	25	98%
CACB2208	-2.9%	1,350	77,300	0.10	ITM	4.2%		60	55%
CACB2301	-5.7%	330	341,500	0.11	OTM	9.8%		40	32%
CFPT2210	3.2%	320	307,700	0.10	OTM	10.2%	10.15	57	31%
CFPT2213	3.8%	1,360	14,300	0.02	ITM	4.1%	5.31	60	45%
CFPT2214	4.9%	1,510	180,200	0.27	ITM	7.7%	4.38	101	47%
CFPT2301	0.0%	880	100	-	ITM	5.5%	9.19	10	74%
CFPT2302	3.0%	1,020	900	-	OTM	12.5%	4.47	46	70%

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。

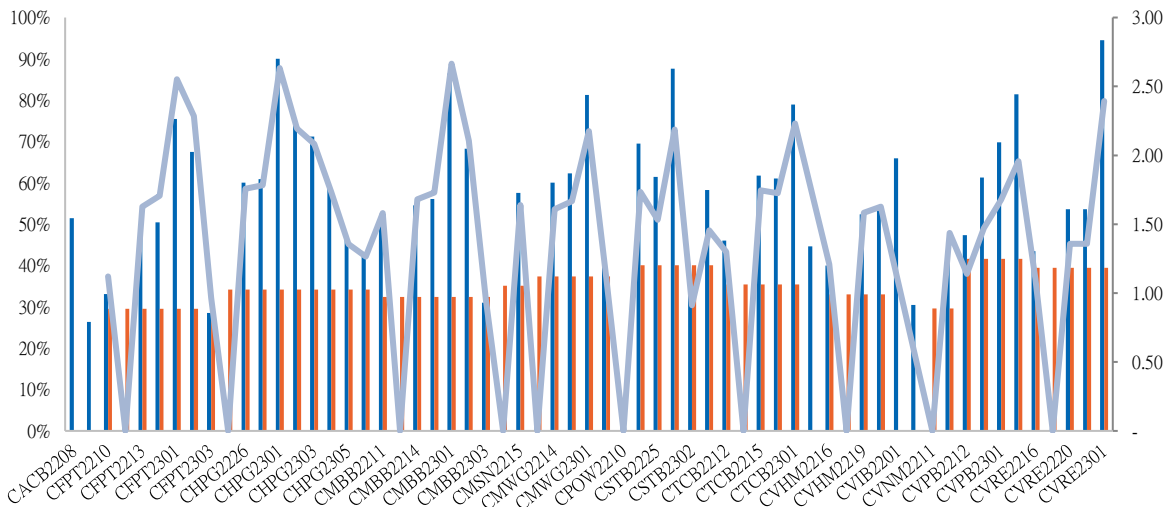
為了限制風險，投資者應選擇具有現金狀態 (ITM)，Premium 或隱含波動率偏低的認股權證。此外，投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易，以限制風險。

### 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	66.50	上漲	上漲	43.09	-35%	62.21	(0.21)
DPM	33.10	33.30	上漲	下跌	36.79	10%	31.91	3.11
FPT	80.50	84.60	上漲	上漲	90.23	7%	82.67	(4.48)
HDB	19.50	18.50	上漲	上漲	21.07	14%	18.49	1.55
HPG	22.60	22.90	上漲	上漲	26.07	14%	21.99	5.65
MBB	18.85	20.25	上漲	上漲	21.15	4%	19.71	(2.68)
MSN	74.10	76.50	上漲	下跌	84.39	10%	72.31	5.74
MWG	40.80	41.40	上漲	下跌	46.45	12%	39.94	6.58
NVL	13.90	14.60	上漲	下跌	15.91	9%	13.57	6.08
PNJ	73.00	72.00	上漲	下跌	82.45	15%	70.68	4.07
REE	60.60	61.90	上漲	上漲	69.44	12%	60.48	74.08
STB	26.35	28.10	上漲	上漲	30.11	7%	27.35	(3.75)
TCB	30.50	32.40	上漲	上漲	33.01	2%	31.09	(4.25)
VHM	51.20	55.50	上漲	上漲	55.02	-1%	52.86	(2.30)
VIC		52.30	下跌	下跌			53.67	-
VJC		96.00	下跌	下跌			99.72	-
VNM		65.80	下跌	下跌			67.74	-
VPB	19.90	19.50	上漲	上漲	23.45	20%	19.23	5.30
VRE		26.70	下跌	上漲			27.69	-

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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**SELL:** We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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