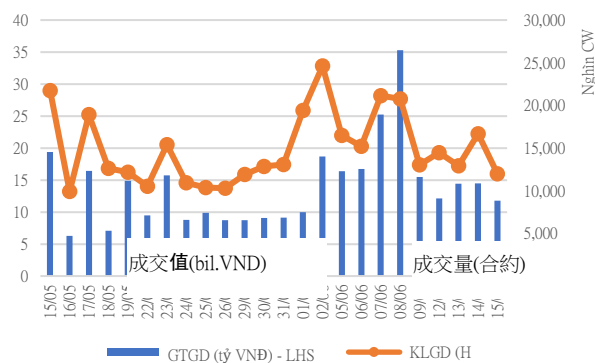


## 跌幅占主導地位

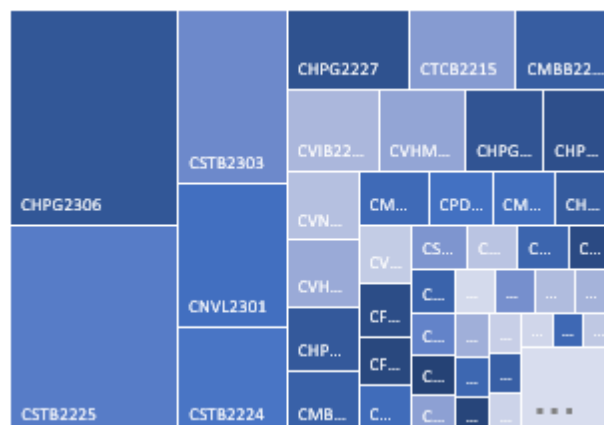
2023/06/16

隨著股票市場的獲利壓力較大，導致 VN30 中的多檔股票下跌，跌幅擴散至市場。流動性比前一交易日微有下降，並維持在低位。我們繼續建議投資者在股票市場調整時增加股票比例，並集中關注短期走勢良好的認股權證。

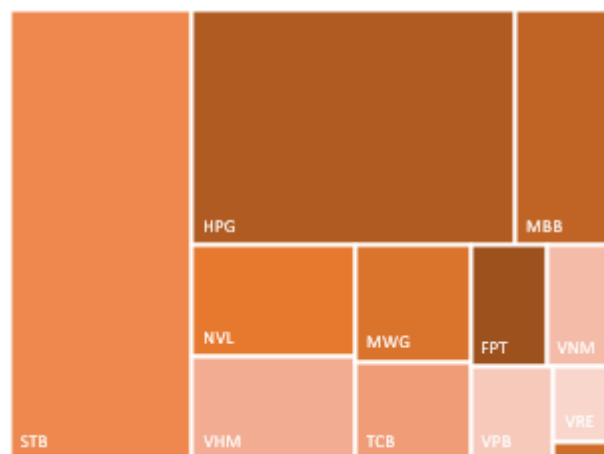
成交值和成交量



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
CACB2208	3.7%	1,400	68,700	0.10	ITM	2.7%		56	46%
CACB2301	2.9%	350	582,900	0.20	OTM	9.2%		36	33%
CFPT2210	-3.0%	320	598,400	0.19	OTM	10.6%	10.05	53	33%
CFPT2213	-2.2%	1,320	52,200	0.07	ITM	4.0%	5.49	56	45%
CFPT2214	0.0%	1,480	5,700	0.01	ITM	7.3%	4.59	97	45%
CFPT2301	0.0%	880	-	-	ITM	6.2%	8.43	6	105%
CFPT2302	0.0%	970	5,300	0.01	OTM	12.6%	4.47	42	72%
CFPT2303	1.6%	620	58,000	0.04	OTM	9.0%	7.85	103	27%
CHDB2301	-26.0%	740	50,200	0.03	OTM	18.9%	3.37	96	66%
CHPG2226	-2.0%	2,450	135,200	0.34	ITM	4.8%	4.33	56	60%
CHPG2227	-0.8%	2,510	245,200	0.62	ITM	9.9%	3.66	97	61%
CHPG2301	0.9%	2,230	249,000	0.56	ITM	0.2%	5.51	6	73%
CHPG2302	0.0%	2,720	100	-	ITM	9.9%	3.56	72	77%
CHPG2303	5.5%	1,740	2,000	-	OTM	9.9%	6.04	20	71%
CHPG2304	-0.9%	1,150	21,600	0.02	ITM	8.5%	6.22	42	52%
CHPG2305	-8.1%	680	26,700	0.02	OTM	6.2%	9.06	36	39%
CHPG2306	-3.6%	1,350	865,400	1.22	ITM	4.3%	4.53	103	35%
CHPG2307	29.0%	1,290	4,500	0.01	ITM	19.5%	2.89	141	68%
CHPG2308	14.0%	1,140	1,800	-	ITM	14.7%	3.44	96	68%
CMBB2211	0.0%	90	280,600	0.02	OTM	35.5%	1.88	53	54%
CMBB2214	-0.5%	2,080	194,200	0.42	ITM	4.4%	4.47	56	57%
CMBB2215	2.0%	2,070	184,800	0.40	ITM	9.0%	3.92	97	56%
CMBB2301	-1.0%	1,000	131,500	0.13	ITM	0.5%	5.05	6	100%
CMBB2302	-20.8%	610	196,000	0.12	ITM	3.2%	11.39	6	84%
CMBB2303	0.0%	400	396,800	0.17	OTM	7.0%	11.06	36	34%
CMBB2304	0.0%	1,000	50,000	0.05	ITM	23.4%	2.02	76	187%
CMBB2305	-2.0%	980	64,800	0.06	ITM	31.7%	1.75	141	149%
CMSN2215	5.3%	200	434,700	0.08	OTM	34.6%	2.46	56	56%
CMSN2301	60.0%	1,600	3,600	0.01	ITM	15.0%	3.41	96	69%
CMWG2214	-2.6%	380	359,400	0.13	OTM	19.4%	3.98	56	64%
CMWG2215	-1.6%	610	132,400	0.08	OTM	20.9%	3.44	97	63%
CMWG2301	-5.0%	380	10,000	-	OTM	16.6%	3.31	21	84%
CMWG2302	-9.1%	300	1,382,700	0.41	OTM	24.2%	6.60	103	40%
CMWG2303	-2.0%	980	100	-	ITM	15.9%	2.32	76	142%
CMWG2304	-2.0%	980	2,500	-	ITM	26.6%	1.86	141	134%
CNVL2301	46.0%	1,460	148,200	0.22	ITM	26.3%	2.48	96	141%
CPDR2301	51.0%	1,510	40,800	0.06	ITM	15.0%		96	102%
CPOW2301	6.0%	1,060	100	-	OTM	23.7%		96	88%
CSTB2224	2.3%	4,500	294,000	1.31	ITM	2.5%	3.18	56	67%
CSTB2225	2.3%	4,530	332,400	1.51	ITM	5.0%	2.96	97	63%
CSTB2301	0.0%	1,340	8,700	0.01	ITM	8.7%	5.17	21	99%
CSTB2302	0.0%	860	27,500	0.02	OTM	7.3%	8.64	36	42%
CSTB2303	0.5%	3,800	469,800	1.80	ITM	6.3%	3.20	103	59%
CSTB2304	0.0%	1,000	-	-	OTM	18.0%	3.54	96	64%
CSTB2305	-20.0%	800	100	-	OTM	23.8%	2.79	141	68%
CTCB2212	0.0%	90	793,500	0.07	OTM	35.9%	3.92	53	48%
CTCB2215	11.5%	2,140	179,100	0.35	ITM	4.1%	4.03	56	62%

CTCB2216	0.0%	2,000	46,300	0.09	ITM	8.4%	3.47	97	62%
CTCB2301	0.0%	1,770	-	-	ITM	8.1%	4.70	42	73%
CTPB2301	1.5%	1,330	8,000	0.01	ITM	6.5%		36	65%
CTPB2302	-10.0%	900	148,300	0.13	ITM	12.0%		76	108%
CTPB2303	-11.0%	890	40,200	0.04	ITM	19.2%		141	89%
CVHM2216	9.1%	240	1,904,300	0.48	OTM	13.3%	8.95	53	37%
CVHM2219	9.8%	1,340	263,700	0.36	ITM	11.4%	4.72	56	62%
CVHM2220	12.6%	1,610	76,000	0.12	OTM	17.2%	3.62	97	61%
CVHM2301	15.0%	1,150	12,900	0.01	OTM	16.1%	3.65	96	62%
CVIB2201	-1.7%	2,920	50,800	0.15	ITM	5.2%		56	66%
CVIB2301	6.7%	480	315,500	0.16	OTM	23.8%	4.47	56	44%

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。

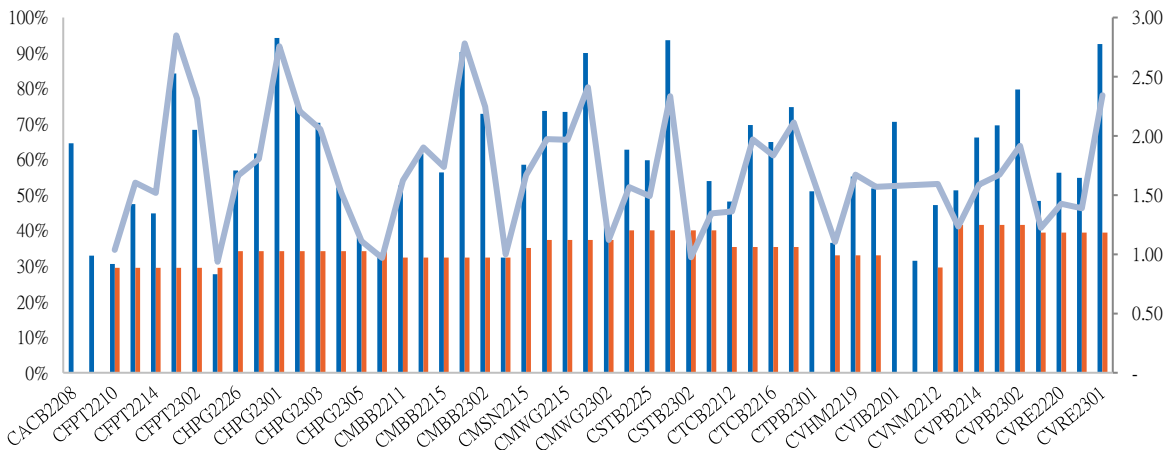
### 標的股票的技術建議綜合表

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	66.20	上漲	上漲	43.09	-35%	64.27	(0.19)
DPM	33.10	32.60	上漲	下跌	36.79	13%	31.99	3.31
FPT	80.50	84.10	上漲	上漲	90.23	7%	82.67	(4.48)
HDB		18.65	下跌	上漲			19.13	-
HPG	22.60	23.15	上漲	上漲	26.07	13%	22.33	12.70
MBB	18.85	19.70	上漲	上漲	21.15	7%	19.29	(5.26)
MSN	74.10	77.10	上漲	下跌	84.39	9%	75.43	(7.75)
MWG	40.80	41.70	上漲	下跌	46.45	11%	41.15	(16.03)
NVL	13.90	15.25	上漲	下跌	15.91	4%	14.32	(4.82)
PNJ	73.00	73.30	上漲	下跌	82.45	12%	71.25	5.41
REE	60.60	61.80	上漲	上漲	69.44	12%	60.52	108.34
STB	26.35	27.80	上漲	上漲	30.11	8%	27.35	(3.75)
TCB	30.50	32.65	上漲	上漲	33.01	1%	31.50	(2.50)
VHM	51.20	56.50	上漲	上漲	55.02	-3%	54.78	(1.07)
VIC	54.10	53.50	上漲	下跌	61.62	15%	52.57	4.92
VJC		97.10	下跌	下跌			99.29	-
VNM	67.90	66.30	上漲	下跌	75.17	13%	65.84	3.52
VPB	19.90	19.70	上漲	上漲	23.45	19%	19.23	5.30
VRE		26.85	下跌	上漲			27.54	-

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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