



We Create Fortune

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
CACB2101	-4.6%	1,450	258,300	0.38	OTM	19.6%		61	97%
CFPT2102	-2.9%	3,060	6,900	0.02	ITM	7.5%	5.01	53	62%
CFPT2103	0.0%	2,280	270,000	0.59	OTM	13.8%	4.22	51	69%
CFPT2104	-5.8%	2,280	114,300	0.27	ITM	5.0%	4.24	28	100%
CFPT2105	-6.2%	3,350	2,931,100	9.50	ITM	4.9%	5.11	50	56%
CFPT2106	-8.5%	1,830	106,700	0.20	ITM	7.3%	5.14	53	60%
CFPT2107	-4.4%	1,080	186,500	0.21	OTM	14.5%	3.98	64	68%
CFPT2108	0.0%	3,460	10,400	0.04	OTM	31.7%	2.08	179	73%
CHDB2102	-3.7%	260	510,700	0.11	OTM	39.1%	0.15	25	142%
CHDB2103	7.1%	600	484,200	0.26	OTM	36.4%	1.82	129	88%
CHPG2109	-0.1%	7,380	69,000	0.48	ITM	10.8%	4.70	53	65%
CHPG2110	-0.7%	2,940	448,900	1.29	ITM	4.3%	3.79	28	104%
CHPG2111	-3.6%	2,390	4,389,300	9.87	ITM	6.5%	4.17	50	74%
CHPG2112	-0.5%	1,980	58,000	0.11	ITM	8.0%	4.15	43	88%
CHPG2113	0.0%	3,300	189,100	0.62	ITM	14.9%	3.13	93	80%
CHPG2114	3.5%	1,170	850,600	0.94	OTM	21.7%	2.76	129	72%
CHPG2115	-0.5%	1,850	1,166,200	2.04	ITM	15.9%	3.50	64	80%
CHPG2116	0.0%	3,010	10,700	0.03	OTM	30.5%	2.26	179	72%
CKDH2103	-8.7%	420	498,200	0.22	OTM	15.0%	2.82	25	92%
CKDH2104	-5.8%	2,930	255,100	0.73	ITM	8.3%	5.55	59	53%
CKDH2105	-8.7%	2,300	99,300	0.24	ITM	1.6%	4.93	43	45%
CKDH2106	-8.5%	2,800	61,200	0.17	OTM	12.5%	6.32	75	38%
CKDH2107	-6.8%	1,230	38,500	0.05	ITM	16.7%	3.25	129	66%
CMBB2103	-3.1%	1,250	74,000	0.10	OTM	31.2%	1.23	51	80%
CMBB2104	-3.0%	1,280	96,300	0.12	OTM	23.6%	2.56	59	74%
CMBB2105	8.8%	1,850	1,100	-	OTM	35.4%	1.50	75	70%
CMBB2106	-1.5%	670	394,200	0.26	OTM	31.2%	1.51	64	83%
CMSN2104	-1.2%	4,150	56,000	0.23	ITM	14.3%	2.74	134	77%
CMSN2105	-5.8%	4,200	583,500	2.44	ITM	6.7%	5.05	50	59%
CMSN2106	-11.1%	400	177,800	0.07	OTM	20.9%	2.00	25	88%
CMSN2107	7.7%	3,070	1,900	0.01	OTM	18.4%	4.04	98	54%
CMSN2108	-2.9%	1,000	64,800	0.06	OTM	28.9%	2.59	129	67%
CMSN2109	0.9%	1,160	201,000	0.22	OTM	17.4%	4.18	75	58%
CMWG2104	2.1%	6,890	127,200	0.86	ITM	5.8%	2.68	103	74%
CMWG2106	-4.4%	3,060	570,800	1.74	ITM	9.3%	4.47	51	70%
CMWG2107	-0.7%	7,360	168,300	1.22	ITM	4.8%	4.51	50	60%
CMWG2108	-13.8%	3,360	4,400	0.02	ITM	11.6%	4.61	98	48%
CMWG2109	-1.4%	7,240	10,600	0.07	ITM	7.0%	4.19	75	56%
CMWG2110	-20.8%	1,140	178,800	0.23	OTM	13.0%	4.81	64	57%
CNVL2103	0.0%	2,480	93,600	0.23	OTM	13.6%	4.07	59	64%
CNVL2104	0.0%	930	301,500	0.27	OTM	23.4%	2.33	129	69%
CPDR2103	-5.6%	1,340	263,300	0.35	ITM	14.6%		129	64%
CPNJ2104	-5.8%	980	232,300	0.23	OTM	18.9%	3.75	51	67%
CPNJ2105	-1.8%	2,210	200,600	0.43	ITM	7.9%	5.70	50	52%
CPNJ2106	0.0%	2,400	-	-	ITM	11.9%	4.77	98	46%
CPNJ2107	-9.3%	1,070	11,800	0.01	OTM	17.3%	6.16	75	43%
CPNJ2108	-2.9%	990	133,300	0.13	ITM	12.8%	4.22	75	60%
CSTB2105	-6.8%	1,780	124,600	0.22	OTM	24.1%	3.31	53	70%

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CSTB2106	0.0%	230	513,900	0.11	OTM	48.4%	0.06	25	162%
CSTB2107	-14.0%	740	268,700	0.21	OTM	30.8%	2.69	59	69%
CSTB2108	-3.4%	840	119,000	0.10	OTM	22.5%	2.24	31	121%
CSTB2109	1.4%	1,450	2,078,500	2.91	OTM	24.6%	3.27	93	66%
CSTB2110	0.0%	570	1,410,800	0.77	OTM	35.0%	2.07	129	82%
CSTB2111	-2.3%	860	719,600	0.60	OTM	27.3%	2.84	75	73%
CTCB2105	0.0%	3,310	48,600	0.16	ITM	20.7%	2.36	134	95%
CTCB2106	-2.5%	1,150	331,200	0.37	OTM	19.1%	3.40	59	73%
CTCB2107	0.6%	1,620	46,700	0.08	ITM	15.4%	3.30	43	119%
CTCB2108	-9.3%	3,900	283,800	1.08	OTM	22.6%	2.68	75	87%
CTCB2109	3.3%	2,530	258,300	0.64	OTM	32.5%	1.87	75	69%
CTCB2110	-2.4%	1,220	534,700	0.64	OTM	20.0%	3.51	93	61%
CTCB2111	0.0%	2,080	733,500	1.53	OTM	29.2%	2.35	129	72%
CVHM2107	-16.0%	2,040	2,044,400	4.21	OTM	19.9%	3.19	75	72%
CVHM2108	0.0%	1,000	9,200	0.01	OTM	27.4%	1.52	51	81%
CVHM2109	2.8%	1,490	1,000	-	OTM	20.8%	3.36	50	59%
CVHM2110	0.0%	1,240	307,100	0.38	OTM	24.0%	2.76	129	66%
CVHM2111	1.6%	640	802,700	0.49	ITM	4.6%	5.97	50	48%
CVHM2112	3.0%	1,040	271,200	0.27	OTM	10.8%	5.06	25	75%
CVIC2104	-5.7%	820	41,900	0.03	ITM	16.5%	3.41	129	59%
CVIC2105	-0.9%	1,070	251,100	0.26	OTM	15.2%	5.39	55	48%
CVIC2106	-2.5%	770	646,400	0.48	OTM	17.5%	3.39	51	72%
CVJC2101	-2.6%	3,730	37,500	0.14	ITM	6.4%	4.98	28	93%
CVJC2102	-4.3%	450	168,900	0.07	OTM	12.8%	5.01	50	57%
CVJC2103	-0.8%	1,220	40,000	0.05	OTM	10.6%	5.42	53	55%
CVNM2106	-1.0%	1,000	92,600	0.09	OTM	25.8%	2.61	129	66%

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

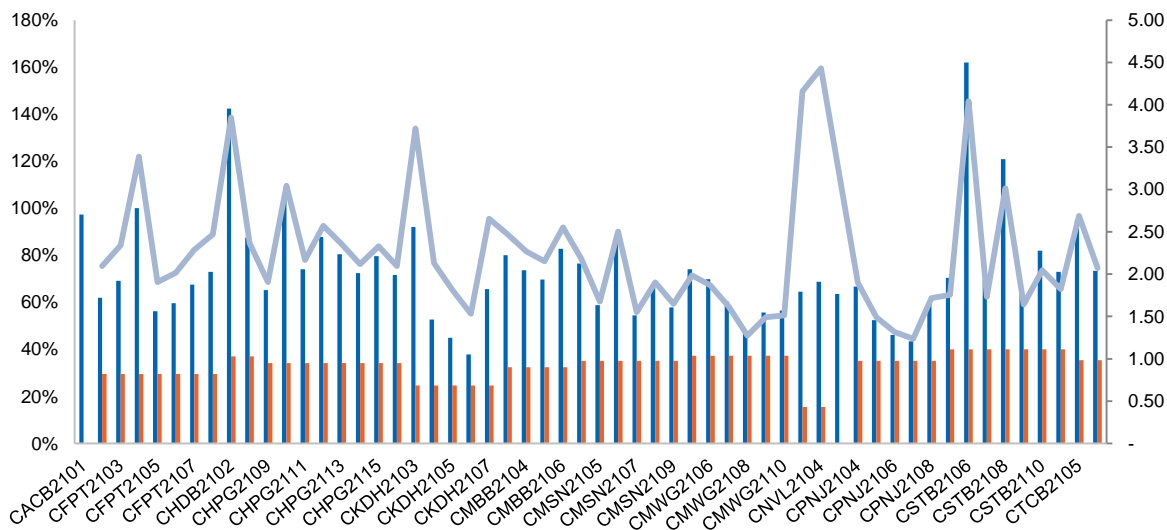
代碼	建議價格	目前價格	短期趨勢	中期趨勢	短期目標	與目前價格 相比的短期 上漲空間	短期停損	Reward/Risk
CTD	63.00	71.00	上漲	上漲	70.82	12%	68.21	(1.50)
DPM	35.45	46.70	上漲	上漲	38.97	10%	42.64	(0.49)
FPT		96.90	下跌	上漲			98.83	-
HDB		24.70	下跌	上漲			25.78	-
HPG		56.30	下跌	下跌			58.32	-
MBB		27.95	下跌	下跌			28.79	-
MSN		139.60	下跌	上漲			147.47	-
MWG		128.00	下跌	上漲			132.80	-
NVL		103.30	下跌	下跌			104.12	-
PNJ	90.50	98.30	上漲	下跌	102.26	13%	96.21	(2.06)
REE	69.80	75.20	上漲	上漲	81.25	16%	72.49	(4.27)
ROS	5.75	5.61	上漲	下跌	11.42		5.28	12.16

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STB		25.60	下跌	下跌			27.25	-
TCB		51.00	下跌	下跌			53.62	-
VHM	81.00	78.70	上漲	上漲	88.98	10%	77.87	2.55
VIC	91.90	92.20	上漲	下跌	104.89	14%	90.05	7.03
VJC	129.00	132.50	上漲	上漲	139.99	9%	129.54	(20.47)
VNM	88.70	89.60	上漲	下跌	98.32	11%	88.35	27.30
VPB	36.80	37.05	上漲	下跌	44.39	21%	36.70	74.91
VRE	27.90	30.60	上漲	下跌	31.33	12%	29.46	(2.20)

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
CACB2101	MBS	4 月	4.00000 : 1	2,000	4,000,000	31,400	19/01/2022
CFPT2102	VCI	6 月	4.94740 : 1	4,000	1,000,000	89,053	07/01/2022
CFPT2103	HCM	6 月	4.94740 : 1	3,000	5,000,000	98,947	05/01/2022
CFPT2104	ACBS	4 月	9.89470 : 1	3,000	7,000,000	79,158	03/12/2021
CFPT2105	SSI	5 月	4.94740 : 1	3,500	12,000,000	85,095	04/01/2022
CFPT2106	MBS	4.5 月	8.00000 : 1	2,650	2,000,000	89,300	07/01/2022
CFPT2107	VND	4 月	12.00000 : 1	1,500	6,000,000	98,000	24/01/2022
CFPT2108	BSI	9 月	6.00000 : 1	3,280	1,500,000	106,835	04/07/2022
CHDB2102	KISVN	4 月	8.00300 : 1	1,200	4,000,000	32,283	30/11/2021
CHDB2103	KISVN	7 月	8.00000 : 1	1,000	3,000,000	28,888	25/04/2022
CHPG2109	VCI	6 月	1.00000 : 1	4,000	1,000,000	55,000	07/01/2022
CHPG2110	ACBS	4 月	5.00000 : 1	2,400	10,000,000	44,000	03/12/2021
CHPG2111	SSI	5 月	5.00000 : 1	1,700	25,000,000	48,000	04/01/2022



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CHPG2112	MBS	4 月	6.00000 : 1	1,900	3,000,000	48,900	24/12/2021
CHPG2113	HCM	6 月	4.00000 : 1	2,400	10,000,000	51,500	04/03/2022
CHPG2114	KISVN	7 月	10.00000 : 1	1,200	10,000,000	56,789	25/04/2022
CHPG2115	VND	4 月	5.00000 : 1	1,500	7,000,000	56,000	24/01/2022
CHPG2116	BSI	9 月	4.00000 : 1	2,830	2,500,000	61,410	04/07/2022
CKDH2103	KISVN	4 月	10.00000 : 1	1,200	4,000,000	48,779	30/11/2021
CKDH2104	SSI	5 月	2.00000 : 1	3,500	-	44,000	17/01/2022
CKDH2105	MBS	4 月	4.00000 : 1	2,150	2,000,000	37,600	24/12/2021
CKDH2106	VCI	6 月	1.00000 : 1	2,500	1,000,000	49,000	08/02/2022
CKDH2107	KISVN	7 月	8.00000 : 1	1,300	3,000,000	43,888	25/04/2022
CMBB2103	HCM	6 月	1.48150 : 1	3,000	5,000,000	34,815	05/01/2022
CMBB2104	SSI	5 月	2.00000 : 1	2,900	-	32,000	17/01/2022
CMBB2105	VCI	6 月	1.00000 : 1	2,500	1,000,000	36,000	08/02/2022
CMBB2106	VND	4 月	4.00000 : 1	1,000	3,000,000	34,000	24/01/2022
CMSN2104	ACBS	9 月	10.00000 : 1	5,200	5,000,000	118,000	02/05/2022
CMSN2105	SSI	5 月	5.00000 : 1	5,000	12,000,000	128,000	04/01/2022
CMSN2106	KISVN	4 月	20.00000 : 1	1,500	4,000,000	160,779	30/11/2021
CMSN2107	VCI	6 月	5.00000 : 1	3,100	2,000,000	150,000	11/03/2022
CMSN2108	KISVN	7 月	20.00000 : 1	1,600	3,000,000	159,999	25/04/2022
CMSN2109	VND	4.3 月	12.00000 : 1	2,500	4,000,000	150,000	08/02/2022
CMWG2104	ACBS	12 月	6.64440 : 1	2,400	2,000,000	89,699	18/03/2022
CMWG2106	HCM	6 月	6.64440 : 1	3,000	5,000,000	119,599	05/01/2022
CMWG2107	SSI	5 月	3.32220 : 1	6,600	12,000,000	109,632	04/01/2022
CMWG2108	VCI	6 月	5.00000 : 1	3,500	2,000,000	126,000	11/03/2022
CMWG2109	VCI	6 月	3.32220 : 1	4,000	1,500,000	112,954	08/02/2022
CMWG2110	VND	4 月	12.00000 : 1	2,500	3,000,000	131,000	24/01/2022
CNVL2103	SSI	5 月	5.00000 : 1	4,100	-	105,000	17/01/2022
CSTB2110	KISVN	7 月	8.00000 : 1	1,000	10,000,000	29,999	25/04/2022
CSTB2111	VND	4.3 月	3.00000 : 1	1,500	3,000,000	30,000	08/02/2022
CTCB2105	ACBS	9 月	5.00000 : 1	3,600	10,000,000	45,000	02/05/2022
CTCB2106	SSI	5 月	5.00000 : 1	2,000	-	55,000	17/01/2022
CTCB2107	MBS	4 月	7.00000 : 1	1,850	2,000,000	47,500	24/12/2021
CTCB2110	VND	#N/A	7.00000 : 1	1,500	#N/A	54,000	08/02/2022
CTCB2111	BSI	#N/A	4.00000 : 1	1,990	#N/A	56,350	04/04/2022

源自：FiinPro, YSVN



We Create **Fortune**

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

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@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

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Phạm Đắc Thành

北部區域經理

+84 28 3622 6868 ext 3416

thanh.pham@yuanta.com.vn

Nguyễn Mạnh Hoat

南部區域經理（胡志明市）

+84 28 3622 6868 ext 3847

hoat.nguyen@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

nhong.bui@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@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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HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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.

Under Review: We actively follow the company, although our estimates, rating and target price are under review.

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

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