



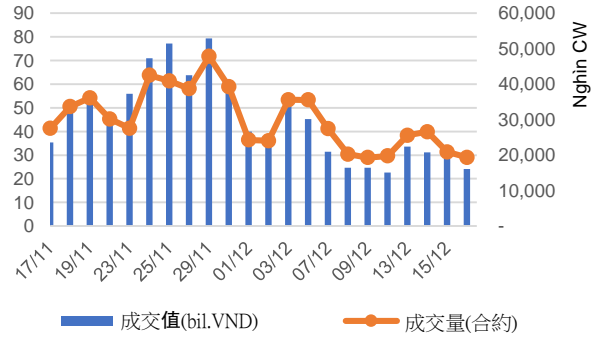
扭曲

## 市場繼續沉靜的交易日

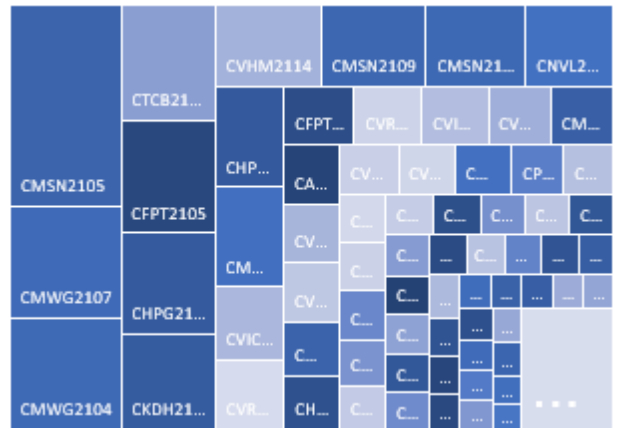
權證市場依然平靜，因為股票市場上的大型股尚未能吸引大量現金流。這導致這些股票的交易仍然很低沉，並且大多在窄幅內波動。我們繼續建議投資者觀察股市大型股的走勢，並等待權證市場上投資機會。

2021/12/17

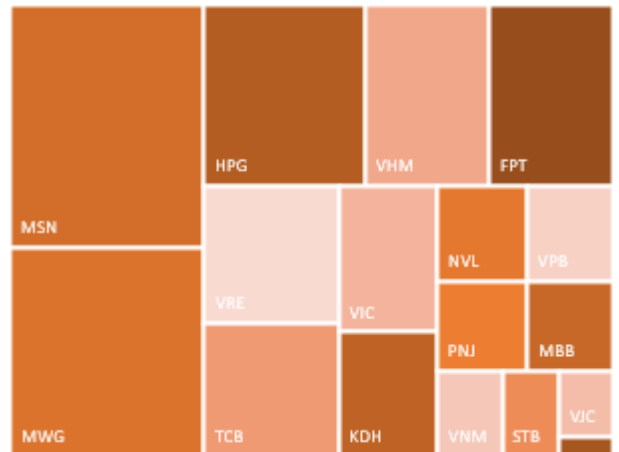
成交值和成交量



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



當日成交及相關指數

源自: YSVN



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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	隱合 波動
CACB2101	-4.0%	950	163,000	0.16	ITM	6.7%		25	73%
CACB2102	-2.8%	2,450	125,100	0.31	OTM	20.9%		140	56%
CFPT2102	0.0%	1,650	10,300	0.02	ITM	1.8%	9.96	17	44%
CFPT2103	1.0%	1,040	110,300	0.11	OTM	9.0%	6.14	15	73%
CFPT2105	0.0%	2,400	406,700	1.00	ITM	1.5%	7.74	14	59%
CFPT2106	0.9%	1,180	84,400	0.10	ITM	3.4%	8.52	17	62%
CFPT2107	20.9%	520	256,400	0.14	OTM	9.2%	6.66	28	57%
CFPT2108	0.7%	2,980	1,400	-	OTM	30.6%	2.09	143	75%
CFPT2109	1.2%	1,740	226,300	0.39	OTM	15.1%	3.82	80	65%
CFPT2110	-4.9%	1,170	153,400	0.18	OTM	16.1%	4.54	52	54%
CHDB2103	-1.1%	920	111,500	0.10	ITM	22.0%	2.52	93	98%
CHPG2109	-15.1%	450	111,200	0.05	OTM	16.7%	5.02	17	53%
CHPG2111	-12.7%	550	488,300	0.28	OTM	6.8%	8.21	14	68%
CHPG2112	-12.5%	350	308,800	0.11	OTM	7.4%	6.77	7	96%
CHPG2113	-6.2%	1,370	101,100	0.14	OTM	20.0%	3.10	57	78%
CHPG2114	-4.2%	690	251,300	0.17	OTM	34.1%	1.70	93	87%
CHPG2115	-7.0%	400	87,600	0.04	OTM	22.1%	2.03	28	76%
CHPG2116	15.1%	1,980	96,900	0.16	OTM	46.0%	1.31	143	85%
CHPG2117	-7.1%	920	705,300	0.66	OTM	36.0%	2.49	140	59%
CHPG2118	-9.3%	780	1,168,400	0.90	OTM	38.7%	1.71	98	69%
CKDH2104	0.7%	2,840	295,200	0.84	ITM	2.6%	7.83	23	52%
CKDH2105	-1.9%	2,610	23,100	0.06	ITM	-0.7%	4.64	7	0%
CKDH2106	0.0%	2,900	13,500	0.04	OTM	7.2%	8.32	39	41%
CKDH2107	1.7%	1,230	104,600	0.13	ITM	11.0%	3.96	93	64%
CMBB2103	0.0%	280	196,100	0.05	OTM	24.7%	0.25	15	81%
CMBB2104	-6.7%	420	136,100	0.05	OTM	16.2%	3.84	23	62%
CMBB2105	-19.2%	420	15,300	0.01	OTM	28.9%	2.31	39	54%
CMBB2106	-16.7%	250	47,600	0.01	OTM	23.9%	1.42	28	74%
CMBB2107	1.1%	1,880	55,800	0.10	OTM	19.5%	3.27	80	69%
CMBB2108	-2.7%	1,070	322,500	0.35	OTM	13.8%	5.14	52	55%
CMBB2109	-2.7%	720	145,700	0.10	OTM	28.8%	2.27	98	73%
CMSN2104	1.3%	5,300	55,300	0.29	ITM	6.9%	2.86	98	75%
CMSN2105	0.0%	6,490	312,700	2.09	ITM	0.3%	4.92	14	48%
CMSN2107	1.1%	3,540	14,800	0.05	ITM	4.8%	6.36	62	37%
CMSN2108	-7.1%	1,170	69,100	0.09	ITM	14.6%	3.93	93	58%
CMSN2109	26.1%	1,500	544,800	0.80	ITM	5.0%	6.45	39	49%
CMSN2110	1.7%	2,960	253,800	0.76	ITM	7.3%	4.25	80	54%
CMWG2104	-1.0%	7,270	164,800	1.17	ITM	3.3%	2.73	67	79%
CMWG2106	0.4%	2,800	2,000	0.01	ITM	3.4%	6.54	15	83%
CMWG2107	-3.7%	7,800	149,400	1.17	ITM	1.5%	5.11	14	82%
CMWG2108	-1.4%	3,500	24,500	0.09	ITM	7.4%	5.22	62	50%
CMWG2109	-1.1%	7,450	13,900	0.10	ITM	3.1%	4.87	39	57%
CMWG2110	-5.7%	830	76,500	0.07	ITM	5.5%	8.11	28	48%
CMWG2111	-0.5%	1,880	357,000	0.65	ITM	11.4%	4.42	80	55%
CMWG2112	-3.5%	2,220	112,300	0.26	OTM	13.1%	5.34	52	56%
CNVL2103	-1.2%	2,570	250,300	0.67	ITM	2.5%	8.79	23	49%
CNVL2104	1.9%	1,090	65,300	0.07	ITM	13.6%	4.20	93	67%
CPDR2103	0.8%	1,290	57,300	0.07	ITM	12.1%		93	68%
CPNJ2104	-25.8%	230	338,000	0.09	OTM	17.6%	2.34	15	71%
CPNJ2105	-20.0%	880	260,000	0.24	OTM	5.4%	10.53	14	54%
CPNJ2106	-0.4%	2,290	3,400	0.01	OTM	16.1%	3.87	62	69%
CPNJ2107	-2.0%	480	38,000	0.01	OTM	19.2%	6.06	39	49%



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CPNJ2108	0.0%	790	228,600	0.14	OTM	14.6%	3.96	39	83%
CPNJ2109	-7.0%	530	390,800	0.21	OTM	29.5%	2.26	98	78%
CSTB2105	-6.3%	750	81,000	0.06	OTM	7.5%	13.06	17	45%
CSTB2107	-2.0%	480	74,100	0.03	OTM	15.2%	5.89	23	62%
CSTB2109	0.0%	1,960	75,900	0.15	OTM	15.1%	3.87	57	75%
CSTB2110	-1.7%	590	306,400	0.17	ITM	17.9%	2.71	98	94%
CSTB2111	0.0%	590	15,100	0.01	OTM	15.6%	3.60	57	82%
CTCB2105	0.0%	2,750	71,800	0.20	OTM	14.6%	5.08	39	61%
CTCB2106	-4.8%	400	83,100	0.03	OTM	25.3%	2.63	78	76%
CTCB2107	-24.2%	500	43,800	0.03	OTM	23.4%	3.39	140	55%
CTCB2108	1.1%	3,700	800	-	OTM	5.3%	11.86	14	48%
CTCB2109	2.7%	1,910	44,800	0.09	OTM	7.1%	6.98	7	88%
CTCB2110	-2.2%	450	66,400	0.03	OTM	22.0%	4.43	39	51%
CTCB2111	-1.3%	1,530	113,800	0.17	OTM	15.3%	3.96	57	70%
CTCB2112	-3.7%	1,300	774,400	1.02	OTM	24.8%	2.51	93	81%
CVHM2107	-7.8%	830	182,400	0.16	OTM	12.9%	4.48	39	74%
CVHM2108	-30.0%	350	39,200	0.01	OTM	22.5%	3.39	140	54%
CVHM2109	-4.1%	470	43,800	0.02	OTM	22.0%	3.18	98	64%
CVHM2110	-3.0%	1,300	79,500	0.10	OTM	27.6%	3.04	173	53%
CVHM2111	0.0%	690	135,900	0.09	OTM	13.1%	3.57	15	68%
CVHM2112	2.3%	890	122,100	0.10	OTM	8.4%	11.19	14	45%
CVHM2113	-3.6%	2,160	163,500	0.35	ITM	16.9%	3.33	93	71%
CVHM2114	-5.8%	650	1,236,200	0.81	ITM	16.9%	3.04	80	93%
CVHM2115	-7.6%	1,100	288,300	0.31	ITM	18.9%	3.06	98	75%
CVIC2104	-23.8%	320	114,900	0.04	ITM	3.4%	11.93	14	48%
CVIC2105	-25.9%	400	1,134,300	0.48	OTM	17.6%	3.70	93	56%
CVIC2106	-5.3%	900	151,500	0.13	OTM	15.0%	4.36	19	51%
CVIC2107	1.3%	2,390	159,300	0.37	OTM	14.0%	2.63	15	70%
CVIC2108	-1.7%	1,180	217,600	0.23	OTM	9.5%	8.69	14	48%
CVJC2101	-13.1%	1,390	100,900	0.14	OTM	8.0%	8.34	17	55%
CVJC2103	-6.5%	720	234,400	0.17	OTM	31.7%	1.64	93	93%
CVNM2106	-3.7%	260	10,600	-	OTM	18.6%	3.55	80	62%
CVNM2107	-4.0%	240	175,600	0.04	OTM	23.6%	2.85	98	64%
CVNM2109	-3.2%	300	232,000	0.07	OTM	13.3%	5.16	23	76%
CVNM2110	-8.3%	330	107,700	0.03	OTM	27.8%	3.44	62	66%
CVNM2111	0.0%	760	2,900	-	OTM	23.4%	2.54	57	105%
CVNM2112	-4.0%	1,210	23,500	0.03	OTM	26.0%	2.18	28	82%
CVNM2113	0.0%	640	480,000	0.31	OTM	33.6%	2.03	78	88%
CVPB2106	-10.6%	760	247,800	0.19	ITM	17.1%	3.35	98	68%
CVPB2107	0.0%	3,600	51,300	0.18	ITM	2.3%	8.70	14	56%
CVPB2108	-2.8%	2,080	130,400	0.27	ITM	1.5%	11.86	7	63%
CVPB2109	0.0%	350	33,500	0.01	ITM	11.6%	4.18	57	71%
CVPB2110	-34.8%	1,890	38,100	0.07	ITM	18.3%	3.13	93	75%
CVRE2105	0.0%	1,050	205,300	0.21	OTM	12.4%	5.83	28	65%
CVRE2106	-4.1%	1,400	268,900	0.38	OTM	13.8%	5.61	52	55%
CVRE2108	-5.3%	540	57,800	0.03	OTM	27.0%	3.12	98	65%

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。



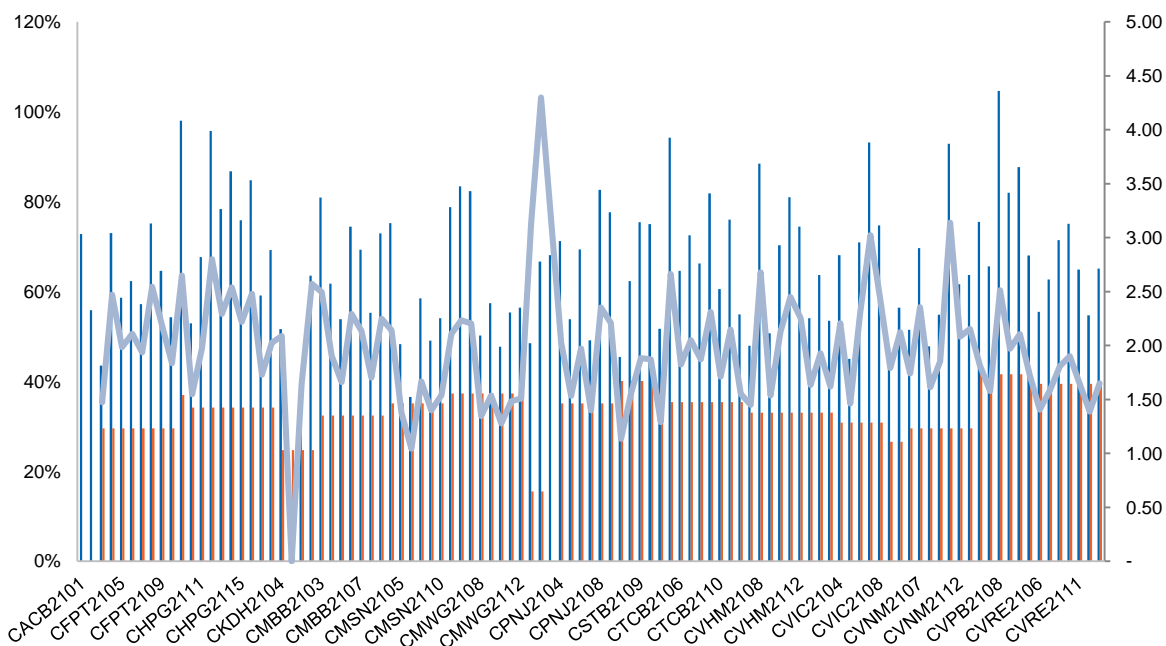
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標的股票的技术建議綜合表

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	75.20	91.30	上漲	上漲	84.62	13%	84.87	(0.97)
DPM		49.80	下跌	上漲			51.17	-
FPT		95.50	下跌	上漲			98.91	-
HDB		29.70	下跌	上漲			32.52	-
HPG		47.50	下跌	下跌			49.03	-
MBB		28.25	下跌	下跌			29.52	-
MSN	146.80	160.00	上漲	上漲	167.50	14%	150.79	(5.18)
MWG		133.60	下跌	上漲			137.32	-
NVL	106.20	115.00	上漲	下跌	124.55	17%	109.15	(6.22)
PNJ		93.70	下跌	下跌			98.94	-
REE		67.20	下跌	上漲			70.92	-
ROS	5.75	10.75	上漲	下跌	10.95	90%	8.52	(1.88)
STB		28.60	下跌	下跌			29.74	-
TCB		49.85	下跌	下跌			52.69	-
VHM		82.30	下跌	上漲			84.11	-
VIC		100.00	下跌	下跌			107.36	-
VJC	125.80	122.80	上漲	上漲	136.52	9%	119.20	1.63
VNM		86.60	下跌	下跌			88.32	-
VPB		33.70	下跌	下跌			36.93	-
VRE	30.10	30.10	上漲	下跌	33.63	12%	28.72	2.56

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

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(\*) 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
CACB2102	SSI	8月	2.00000 : 1	2,900	15,000,000	35,000	29/06/2022
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
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
CFPT2109	HCM	6月	8.00000 : 1	1,900	10,000,000	96,000	06/04/2022
CFPT2110	SSI	4月	5.00000 : 1	2,400	17,000,000	105,000	25/02/2022
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
CHPG2111	SSI	5月	5.00000 : 1	1,700	25,000,000	48,000	04/01/2022
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
CHPG2117	SSI	8月	5.00000 : 1	2,320	22,000,000	60,000	29/06/2022
CHPG2118	KISVN	6月	5.00000 : 1	2,000	8,000,000	61,999	02/05/2022
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
CMBB2107	HCM	6月	2.00000 : 1	2,200	10,000,000	30,000	06/04/2022
CMBB2108	SSI	4月	2.00000 : 1	1,880	23,000,000	30,000	25/02/2022
CMBB2109	KISVN	6月	5.00000 : 1	1,100	1,200,000	32,789	02/05/2022
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
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
CMSN2110	HCM	6月	10.00000 : 1	2,200	10,000,000	142,000	06/04/2022
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
CPNJ2108	VND	4.3月	13.91300 : 1	1,500	2,000,000	96,398	08/02/2022
CPNJ2109	KISVN	6月	24.84470 : 1	1,000	2,500,000	108,212	02/05/2022



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CSTB2105	VCI	6 月	1.00000 : 1	4,000	1,000,000	30,000	07/01/2022
CSTB2107	SSI	5 月	2.00000 : 1	2,600	-	32,000	17/01/2022
CSTB2109	HCM	6 月	2.00000 : 1	2,300	10,000,000	29,000	04/03/2022
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
CTCB2108	VCI	6 月	1.00000 : 1	5,000	2,000,000	58,000	11/03/2022

源自：FiinPro, YSVN



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