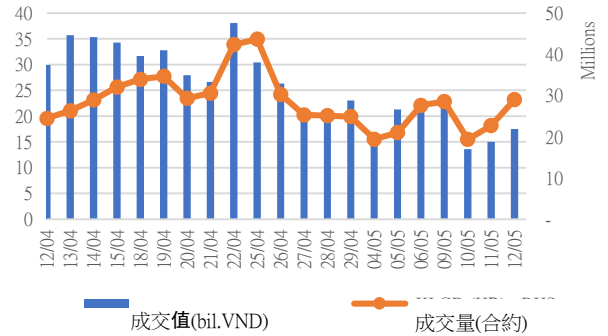


## 市場同時大幅下跌

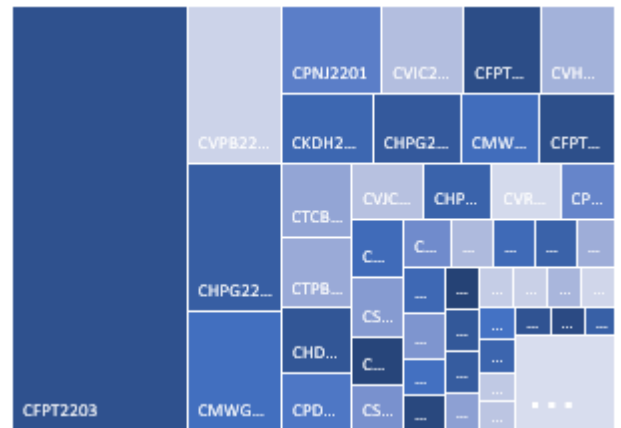
2022/05/13

一系列權證當日在股票市場的負面影響下同時大幅下跌。我們仍然認為股票市場的風險仍然較高，短期下跌趨勢尚未結束。因此，我們繼續建議投資者等待市場恢復平衡後，再決定在權證市場上進行支付。

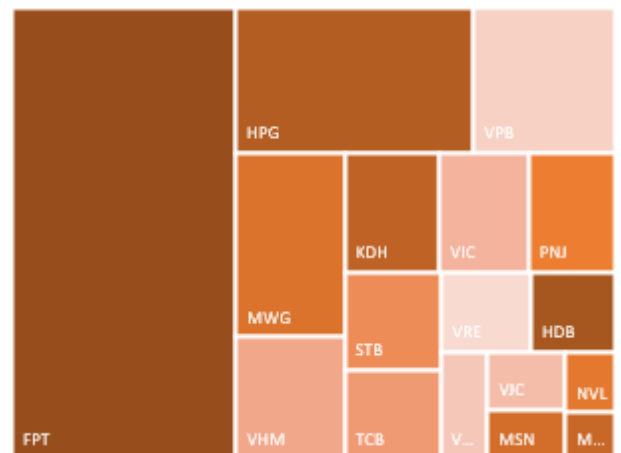
成交值和成交量



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

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**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
CACB2102	-41.2%	300	273,900	0.10	OTM	12.7%		34	36%
CACB2103	-28.6%	50	52,500	-	OTM	17.2%		6	61%
CACB2201	-28.4%	530	282,500	0.17	OTM	19.1%		91	45%
CACB2202	-37.1%	220	387,000	0.10	OTM	13.2%		18	53%
CFPT2108	-24.7%	1,220	53,500	0.07	OTM	12.0%	5.32	37	59%
CFPT2111	-28.6%	300	14,600	0.01	OTM	5.5%	13.34	6	50%
CFPT2201	-21.4%	1,100	369,300	0.46	OTM	12.7%	5.61	91	41%
CFPT2202	-22.4%	1,280	257,100	0.36	ITM	0.6%	7.31	29	22%
CFPT2203	-20.5%	3,180	1,575,200	5.07	ITM	5.7%	5.97	56	45%
CHDB2201	-10.9%	410	174,900	0.07	OTM	36.3%	2.11	92	70%
CHDB2202	-36.0%	160	48,500	0.01	OTM	27.8%	0.64	18	83%
CHDB2203	-20.0%	320	934,200	0.31	OTM	25.7%	3.29	66	63%
CHDB2204	-26.2%	480	4,300	-	OTM	33.9%	4.18	96	49%
CHPG2116	0.0%	300	4,100	-	OTM	54.0%	0.04	37	96%
CHPG2117	-45.5%	60	1,385,600	0.10	OTM	48.3%	0.17	34	67%
CHPG2119	-33.3%	40	122,800	0.01	OTM	30.6%	0.00	6	96%
CHPG2201	-17.5%	470	833,600	0.42	OTM	33.7%	2.16	114	69%
CHPG2202	-31.3%	330	300,300	0.10	OTM	40.7%	1.44	92	73%
CHPG2203	-21.4%	550	1,489,900	0.94	OTM	32.1%	2.99	91	55%
CHPG2204	-28.2%	510	104,300	0.06	OTM	15.7%	3.94	29	72%
CHPG2206	-2.6%	370	413,500	0.14	OTM	29.4%	1.98	66	78%
CHPG2207	-18.1%	770	700	-	OTM	32.4%	3.01	96	55%
CHPG2208	-18.0%	1,370	175,500	0.26	ITM	15.3%	3.61	104	61%
CKDH2201	-16.2%	310	235,800	0.08	OTM	47.0%	0.38	102	65%
CKDH2202	-21.4%	330	90,900	0.03	OTM	22.3%	0.72	29	66%
CKDH2203	-20.3%	590	707,100	0.43	OTM	33.4%	0.26	46	64%
CKDH2204	-17.5%	330	410,900	0.13	OTM	28.4%	1.19	66	64%
CKDH2205	-6.3%	450	9,200	-	OTM	36.1%	1.42	96	47%
CMBB2201	-29.6%	1,400	93,000	0.14	OTM	17.5%	4.21	91	53%
CMBB2203	-29.9%	540	3,100	-	OTM	33.0%	3.41	96	49%
CMSN2111	-16.7%	50	203,400	0.01	OTM	19.3%	0.18	6	72%
CMSN2201	-30.3%	460	398,200	0.21	OTM	33.5%	2.54	92	61%
CMSN2202	-27.2%	910	8,600	0.01	OTM	20.8%	5.14	104	44%
CMWG2113	-55.6%	40	258,600	0.01	OTM	9.4%	35.79	6	39%
CMWG2201	-18.4%	1,950	180,700	0.37	ITM	9.2%	4.75	91	46%
CMWG2202	-20.6%	1,270	555,400	0.77	OTM	8.2%	9.15	56	34%
CMWG2203	-4.8%	1,600	8,700	0.01	OTM	12.9%	6.20	96	38%
CMWG2204	-6.7%	1,400	16,400	0.02	OTM	12.8%	5.37	104	41%
CNVL2201	-14.9%	400	252,000	0.10	OTM	29.6%	0.57	102	65%
CNVL2202	-19.0%	510	130,500	0.08	OTM	12.0%	4.79	66	53%
CNVL2203	16.0%	870	1,500	-	OTM	23.1%	1.26	96	45%
CPDR2201	-27.5%	1,000	22,500	0.02	OTM	42.9%		102	63%
CPDR2202	-23.6%	420	686,600	0.28	OTM	19.5%		66	60%
CPNJ2110	-45.5%	120	70,900	0.01	OTM	5.5%	33.90	6	36%
CPNJ2201	-13.1%	2,050	248,800	0.60	ITM	4.6%	5.02	91	35%
CPOW2201	-24.0%	190	1,041,200	0.21	OTM	33.5%		44	92%
CPOW2202	-20.8%	380	382,300	0.16	OTM	50.8%		131	86%
CSTB2112	-77.8%	20	467,800	0.01	OTM	31.7%	0.00	6	86%
CSTB2201	-24.5%	400	476,200	0.16	OTM	35.4%	2.49	92	69%
CSTB2202	-5.8%	970	140,700	0.13	OTM	33.5%	2.71	91	67%

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CSTB2203	-42.9%	80	350,900	0.04	OTM	48.8%	0.02	18	99%
CSTB2205	-38.5%	160	1,101,800	0.21	OTM	52.2%	0.75	66	85%
CSTB2206	7.1%	450	4,600	-	OTM	63.1%	1.12	96	69%
CTCB2112	-16.7%	100	403,200	0.04	OTM	42.3%	0.41	34	70%
CTCB2201	-13.5%	320	305,200	0.09	OTM	44.3%	2.20	91	56%
CTCB2202	-20.8%	190	17,600	-	OTM	35.8%	0.06	18	103%
CTCB2203	-37.0%	290	920,900	0.36	OTM	34.8%	3.60	56	50%
CTCB2204	-18.3%	980	22,900	0.02	OTM	27.9%	2.63	104	69%
CTPB2201	-33.3%	340	25,900	0.01	OTM	29.6%		92	47%
CTPB2202	-30.0%	280	992,800	0.34	OTM	27.2%		46	49%
CVHM2113	-23.5%	130	240,700	0.03	OTM	28.6%	2.96	34	50%
CVHM2115	-10.7%	250	109,900	0.03	OTM	36.9%	1.73	67	60%
CVHM2201	2.6%	400	5,800	-	OTM	33.4%	1.98	92	69%
CVHM2202	-13.9%	310	214,200	0.05	OTM	35.4%	3.09	91	50%
CVHM2203	-20.0%	280	482,500	0.13	OTM	21.7%	2.16	29	72%
CVHM2204	-29.8%	400	1,045,400	0.45	OTM	18.6%	8.80	56	38%
CVHM2205	-17.4%	380	233,800	0.09	OTM	20.5%	3.50	66	63%
CVHM2206	-8.5%	430	35,400	0.01	OTM	25.0%	6.94	96	38%
CVIC2109	-16.7%	50	33,600	-	OTM	27.0%	0.00	6	95%
CVIC2201	0.0%	590	-	-	OTM	40.9%	0.98	92	85%
CVIC2202	-2.7%	730	207,000	0.14	OTM	16.6%	3.51	66	75%
CVIC2203	-6.9%	810	591,000	0.49	OTM	16.9%	4.42	104	48%
CVJC2201	-19.6%	370	725,300	0.27	OTM	32.3%	0.93	66	68%
CVNM2114	-40.0%	30	187,800	0.01	OTM	36.1%	0.00	6	109%
CVNM2201	-17.6%	280	251,800	0.07	OTM	35.9%	1.57	92	62%
CVNM2202	4.2%	250	282,200	0.06	OTM	23.7%	1.13	29	73%
CVNM2203	-16.2%	310	238,000	0.07	OTM	25.6%	2.12	66	72%
CVNM2204	-3.5%	820	104,500	0.09	OTM	16.8%	4.03	104	52%
CVPB2201	-24.8%	790	109,800	0.09	OTM	22.6%	3.48	91	65%
CVPB2202	-37.1%	440	2,023,800	1.01	OTM	19.4%	8.58	46	46%
CVPB2203	-7.2%	640	50,600	0.03	ITM	17.1%	2.73	44	152%
CVPB2204	-17.5%	660	128,900	0.09	ITM	24.1%	2.18	131	101%
CVRE2114	-78.6%	30	271,400	0.01	OTM	17.8%	3.03	6	58%
CVRE2201	-19.7%	530	62,700	0.04	OTM	25.0%	4.17	91	55%
CVRE2202	-40.0%	150	281,300	0.06	OTM	22.3%	2.84	18	67%
CVRE2203	-34.3%	440	484,000	0.26	OTM	23.7%	4.21	66	58%
CVRE2204	-7.9%	580	85,400	0.05	OTM	24.2%	3.71	104	57%
CACB2102	-41.2%	300	273,900	0.10	OTM	12.7%		34	36%
CACB2103	-28.6%	50	52,500	-	OTM	17.2%		6	61%
CACB2201	-28.4%	530	282,500	0.17	OTM	19.1%		91	45%
CACB2202	-37.1%	220	387,000	0.10	OTM	13.2%		18	53%

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。

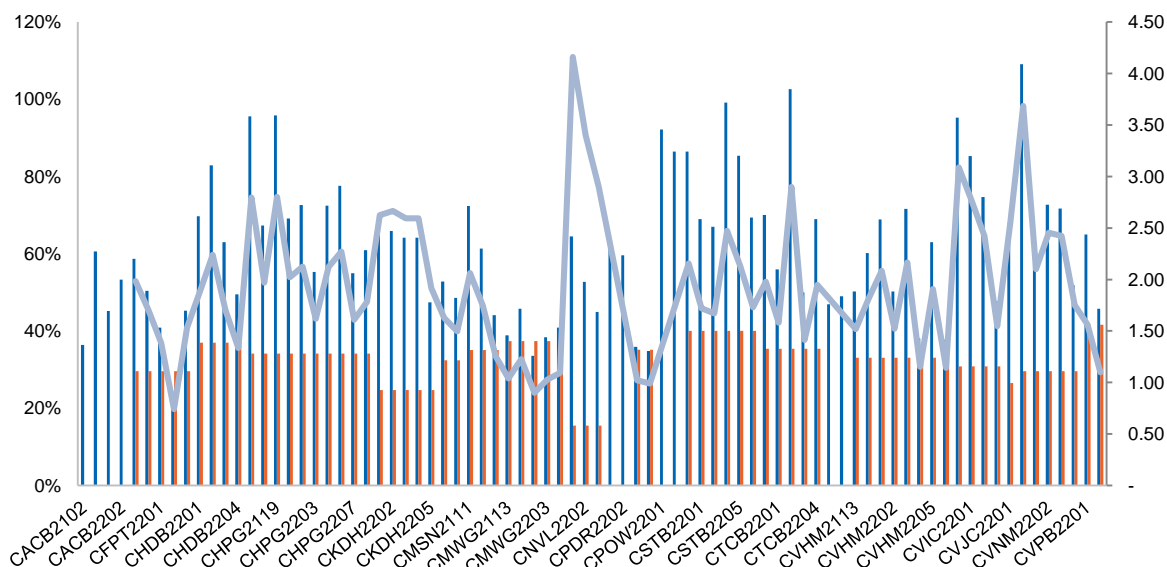
為了限制風險, 投資者應選擇具有現金狀態 (ITM), Premium 或隱含波動率偏低的認股權證。此外, 投資者也應優先對具有偏長 (兩週以上) 的剩餘交易盤數 (直至到期日) 的權證進行交易, 以限制風險。

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		46.15	下跌	下跌			55.80	-
DPM		53.20	下跌	下跌			63.94	-
FPT		95.60	下跌	下跌			104.82	-
HDB		22.95	下跌	上漲			25.28	-
HPG		38.25	下跌	下跌			42.46	-
MBB		25.65	下跌	上漲			28.50	-
MSN		104.10	下跌	下跌			119.49	-
MWG		134.40	下跌	上漲			148.90	-
NVL		75.30	下跌	下跌			82.08	-
PNJ		101.10	下跌	上漲			109.53	-
REE	82.40	87.00	上漲	下跌	95.45	10%	80.58	7.17
ROS	4.65	4.84	上漲	下跌	9.29	92%	4.40	18.21
STB		21.95	下跌	上漲			25.24	-
TCB		36.30	下跌	下跌			40.89	-
VHM	68.80	68.90	上漲	下跌	74.75	8%	64.48	1.38
VIC	80.50	79.00	上漲	下跌	91.50	16%	74.99	1.99
VJC		124.80	下跌	上漲			132.75	-
VNM		66.50	下跌	下跌			72.22	-
VPB		31.10	下跌	上漲			35.32	-
VRE		26.90	下跌	上漲			30.35	-

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）。



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## 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
CACB2102	SSI	8月	2.00000 : 1	2,900	15,000,000	35,000	29/06/2022
CACB2103	VCI	6月	1.00000 : 1	3,700	3,000,000	37,000	20/05/2022
CACB2201	HCM	9月	4.00000 : 1	1,500	10,000,000	35,500	16/09/2022
CACB2202	MBS	4月	3.00000 : 1	2,150	5,000,000	35,100	07/06/2022
CFPT2108	BSI	9月	6.00000 : 1	3,280	1,500,000	106,835	04/07/2022
CFPT2111	VCI	6月	5.00000 : 1	1,990	3,000,000	106,000	20/05/2022
CFPT2201	HCM	9月	8.00000 : 1	2,100	7,000,000	106,000	16/09/2022
CFPT2202	MBS	4.5月	10.00000 : 1	1,700	5,000,000	89,700	22/06/2022
CFPT2203	VND	5月	4.00000 : 1	3,800	7,500,000	95,000	29/07/2022
CHDB2201	KISVN	9月	5.00000 : 1	1,500	3,000,000	30,999	19/09/2022
CHDB2202	MBS	4月	3.00000 : 1	2,220	4,000,000	30,500	07/06/2022
CHDB2203	KISVN	5月	5.00000 : 1	1,100	4,000,000	28,888	12/08/2022
CHDB2204	VCI	6月	2.00000 : 1	1,700	3,000,000	31,500	23/09/2022
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
CHPG2119	VCI	6月	2.00000 : 1	3,380	3,000,000	53,000	20/05/2022
CHPG2201	KISVN	10月	10.00000 : 1	1,300	8,000,000	49,666	19/10/2022
CHPG2202	KISVN	9月	10.00000 : 1	1,100	8,000,000	53,888	19/09/2022
CHPG2203	HCM	9月	4.00000 : 1	2,200	20,000,000	51,500	16/09/2022
CHPG2204	MBS	4.5月	5.00000 : 1	1,900	6,000,000	44,500	22/06/2022
CHPG2206	KISVN	5月	10.00000 : 1	1,000	5,000,000	48,888	12/08/2022
CHPG2207	VCI	6月	3.00000 : 1	2,200	6,600,000	51,500	23/09/2022
CHPG2208	ACBS	#N/A	5.00000 : 1	2,500	#N/A	40,000	05/10/2022
CKDH2201	KISVN	9月	8.00000 : 1	1,500	4,000,000	61,618	03/10/2022
CKDH2202	MBS	4.5月	4.00000 : 1	2,080	3,500,000	52,000	22/06/2022
CKDH2203	VND	4.5月	2.00000 : 1	5,000	7,000,000	57,000	15/07/2022
CKDH2204	KISVN	5月	8.00000 : 1	1,300	3,000,000	53,333	12/08/2022
CKDH2205	VCI	6月	3.00000 : 1	1,750	3,000,000	58,000	23/09/2022
CMBB2201	HCM	9月	2.00000 : 1	2,700	7,000,000	29,500	16/09/2022
CMBB2203	VCI	6月	2.00000 : 1	1,900	3,000,000	35,500	23/09/2022
CMSN2111	VCI	6月	5.82830 : 1	2,950	3,000,000	133,217	20/05/2022
CMSN2201	KISVN	9月	16.67340 : 1	2,000	7,000,000	141,723	19/09/2022
CMSN2202	ACBS	#N/A	8.33670 : 1	2,220	#N/A	127,552	05/10/2022
CMWG2113	VCI	6月	6.00000 : 1	2,250	3,000,000	154,000	20/05/2022
CMWG2201	HCM	9月	10.00000 : 1	2,600	5,000,000	134,500	16/09/2022
CMWG2202	VND	5月	6.00000 : 1	4,000	4,000,000	145,000	29/07/2022
CMWG2203	VCI	6月	7.00000 : 1	1,990	3,000,000	148,000	23/09/2022
CMWG2204	ACBS	#N/A	10.00000 : 1	3,000	#N/A	145,000	05/10/2022
CNVL2201	KISVN	9月	20.00000 : 1	1,100	5,000,000	93,979	03/10/2022
CNVL2202	KISVN	5月	16.00000 : 1	1,000	3,000,000	79,999	12/08/2022
CTCB2112	SSI	8月	5.00000 : 1	1,970	23,000,000	55,000	29/06/2022
CTCB2201	HCM	9月	4.00000 : 1	2,100	5,000,000	55,000	16/09/2022
CTCB2202	MBS	4月	5.00000 : 1	2,080	5,000,000	52,000	07/06/2022
CTCB2203	VND	5月	2.00000 : 1	4,300	6,000,000	52,000	29/07/2022
CTPB2202	VND	4.5月	2.00000 : 1	3,700	3,500,000	42,000	15/07/2022
CVHM2113	SSI	8月	5.00000 : 1	3,270	15,000,000	90,000	29/06/2022



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CVHM2115	ACBS	9 月	10.00000 : 1	1,230	15,000,000	94,000	15/08/2022
CVHM2201	KISVN	9 月	16.00000 : 1	1,300	5,000,000	87,678	19/09/2022
CVHM2205	KISVN	5 月	16.00000 : 1	1,000	5,000,000	78,888	12/08/2022
CVIC2109	VCI	6 月	5.00000 : 1	2,500	3,000,000	102,000	20/05/2022
CVIC2201	KISVN	9 月	16.00000 : 1	1,500	3,000,000	103,979	19/09/2022
CVIC2202	KISVN	5 月	16.00000 : 1	1,100	3,000,000	82,222	12/08/2022
CVJC2201	KISVN	5 月	20.00000 : 1	1,300	3,000,000	159,999	12/08/2022
CVNM2114	VCI	6 月	4.91780 : 1	1,780	3,000,000	94,423	20/05/2022
CVNM2201	KISVN	9 月	16.00000 : 1	1,200	3,000,000	89,988	19/09/2022
CVNM2202	MBS	4.5 月	10.00000 : 1	1,300	5,000,000	83,500	22/06/2022
CVNM2203	KISVN	5 月	20.00000 : 1	1,000	3,000,000	81,111	12/08/2022
CVPB2201	HCM	9 月	5.00000 : 1	1,300	7,000,000	37,000	16/09/2022
CVPB2202	VND	4.5 月	2.00000 : 1	3,500	8,500,000	39,000	15/07/2022
CVPB2203	KISVN	4 月	16.00000 : 1	1,000	1,450,000	28,888	13/07/2022
CVPB2204	KISVN	8 月	16.00000 : 1	1,000	1,450,000	30,888	11/11/2022

源自：FiinPro, YSVN



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## 元大證券（越南）公司

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