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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
CACB2305	-1.8%	1070	146,000	0.156	ITM	0.4%		2	
CACB2402	-53.8%	60	436,200	0.029	OTM	2.6%		7	34%
CFPT2314	-1.0%	5760	816,300	4.738	ITM	1.5%	2.69	94	60%
CFPT2317	-1.4%	3600	12,300	0.044	ITM	-0.2%	2.88	45	0%
CFPT2401	-1.2%	1650	339,000	0.56	ITM	3.7%	7.25	60	39%
CHPG2331	7.1%	150	6,208,800	0.906	ITM	-0.5%		2	
CHPG2332	3.1%	330	454,500	0.152	ITM	4.9%	8.96	35	48%
CHPG2333	1.9%	540	48,200	0.026	ITM	11.0%	4.98	63	66%
CHPG2334	0.0%	500	207,100	0.102	OTM	15.3%	3.83	94	70%
CHPG2339	0.9%	1180	871,200	1.025	OTM	12.2%	5.75	91	48%
CHPG2342	11.5%	680	57,500	0.039	ITM	6.0%	4.09	45	101%
CHPG2402	0.0%	1430	532,000	0.761	OTM	21.5%	3.40	226	52%
CHPG2403	2.4%	420	326,200	0.138	OTM	21.9%	5.06	150	44%
CHPG2404	0.0%	10	59,800	0	OTM	21.3%	0.00	7	103%
CHPG2405	0.0%	50	525,800	0.025	OTM	25.4%	6.31	38	44%
CMBB2315	-0.6%	1590	958,200	1.541	ITM	2.3%	3.87	94	47%
CMBB2402	1.0%	1950	355,300	0.694	ITM	8.3%	4.63	226	32%
CMBB2403	4.6%	1600	139,700	0.209	ITM	4.0%	6.28	60	46%
CMBB2404	-3.2%	1830	207,500	0.38	ITM	7.8%	4.86	150	40%
CMSN2313	0.0%	10	37,800	0	OTM	7.1%		2	
CMSN2317	-1.4%	700	6,900	0.004	OTM	23.6%	3.16	91	65%
CMSN2401	-1.0%	950	98,900	0.092	OTM	19.8%	4.11	150	52%
CMSN2402	-19.0%	340	2,367,100	0.82	OTM	13.2%	8.77	38	47%
CMSN2403	-10.8%	330	4,185,800	1.349	OTM	22.5%	6.11	70	47%
CMWG2314	0.0%	1680	2,976,700	4.994	ITM	3.0%	3.71	94	53%
CMWG2401	-0.9%	2280	907,600	2.082	ITM	12.4%	4.51	226	37%
CMWG2402	-3.1%	1270	365,700	0.474	ITM	5.3%	6.97	60	43%
CMWG2403	-1.6%	1820	182,600	0.327	ITM	10.9%	4.60	150	45%
CMWG2404	-56.5%	100	1,022,200	0.154	OTM	3.1%	40.37	7	42%
CPOW2315	-1.5%	670	14,900	0.01	OTM	16.0%		91	63%
CSHB2306	0.0%	770	3,600	0.002	OTM	26.4%		91	92%
CSTB2328	10.0%	440	1,602,400	0.709	ITM	8.0%	5.87	94	43%
CSTB2333	3.7%	1110	190,100	0.218	OTM	13.4%	6.53	91	45%
CSTB2337	5.4%	980	374,200	0.369	ITM	0.2%	4.73	45	0%
CSTB2402	8.8%	2100	2,055,700	4.207	ITM	7.4%	3.95	226	35%
CSTB2403	11.5%	1260	6,900	0.008	ITM	3.7%	5.43	60	50%
CSTB2404	6.3%	1350	248,000	0.344	ITM	7.7%	4.43	150	42%
CSTB2405	12.3%	1190	138,700	0.176	ITM	3.2%	9.38	38	37%
CSTB2406	18.3%	1100	42,700	0.048	ITM	-0.3%	14.99	7	0%
CSTB2407	11.1%	700	406,500	0.296	ITM	5.9%	7.36	70	39%
CTCB2310	0.0%	1880	3,682,500	6.954	ITM	0.5%		2	
CTCB2402	-2.4%	410	3,039,900	1.229	OTM	17.3%	6.87	70	46%
CTPB2402	1.1%	1830	997,400	1.753	ITM	2.8%		60	49%
CVHM2313	0.0%	10	29,000	0	OTM	21.6%		2	
CVHM2318	0.0%	400	1,800	0.001	OTM	34.6%	1.49	91	68%
CVHM2402	-5.0%	1510	308,700	0.463	OTM	15.4%	3.86	150	56%
CVHM2403	3.5%	1170	219,300	0.251	ITM	9.7%	5.29	60	64%
CVHM2404	-7.5%	740	1,848,700	1.427	ITM	4.3%	9.04	38	43%

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CVHM2405	-12.5%	420	910,500	0.4	OTM	13.3%	7.63	70	42%
CVIB2305	2.0%	520	985,200	0.504	ITM	5.6%		94	42%
CVIB2402	0.0%	880	1,105,300	0.956	OTM	14.7%		226	30%
CVIB2403	-66.7%	10	6,636,700	0.066	OTM	6.9%		7	44%
CVIB2404	0.0%	170	93,000	0.015	OTM	12.8%		38	40%
CVIC2309	0.0%	10	26,000	0	OTM	27.5%		2	
CVIC2314	-2.9%	340	8,800	0.002	OTM	37.7%	0.92	91	67%
CVIC2401	7.3%	440	243,300	0.103	OTM	15.7%	5.25	60	51%
CVIC2402	-5.3%	180	2,289,000	0.422	OTM	24.2%	4.52	70	45%
CVIC2403	0.0%	10	1,301,500	0.013	OTM	10.3%	0.31	7	61%
CVNM2311	-6.1%	310	834,100	0.24	OTM	17.4%	5.79	94	43%
CVNM2315	-22.7%	340	822,000	0.305	OTM	27.5%	4.05	91	44%
CVNM2401	-4.3%	1340	1,173,600	1.618	ITM	10.6%	4.39	226	37%
CVNM2402	0.0%	600	218,500	0.126	OTM	8.5%	7.18	60	46%
CVNM2403	-32.6%	290	796,300	0.307	OTM	9.8%	13.78	38	34%
CVNM2404	-63.8%	170	913,200	0.217	OTM	1.9%	38.98	7	37%
CVPB2315	0.0%	160	995,100	0.155	OTM	15.2%	8.54	94	39%
CVPB2319	-6.6%	570	321,800	0.176	OTM	18.8%	6.18	91	49%
CVPB2401	-3.0%	1300	615,100	0.794	ITM	12.0%	4.90	226	35%
CVPB2402	-3.0%	970	551,200	0.518	ITM	4.7%	6.91	60	42%
CVPB2403	0.0%	1350	259,800	0.347	ITM	8.5%	4.86	150	39%
CVPB2404	-23.1%	300	1,025,300	0.26	ITM	0.5%	25.28	7	38%
CVPB2405	-10.9%	490	171,700	0.084	ATM	4.9%	11.04	38	37%
CVPB2406	-3.3%	590	1,389,000	0.767	OTM	8.4%	8.47	70	39%
CVRE2315	0.0%	10	47,400	0	OTM	64.8%		2	
CVRE2320	0.0%	90	18,400	0.001	OTM	78.2%	0.25	91	71%
CVRE2401	3.8%	270	136,000	0.035	OTM	23.7%	3.06	60	73%
CVRE2402	3.6%	290	434,700	0.121	OTM	35.1%	3.34	150	57%
CVRE2403	0.0%	50	491,700	0.02	OTM	37.5%	1.35	38	62%
CVRE2404	-50.0%	10	786,200	0.008	OTM	23.4%	0.00	7	117%

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。

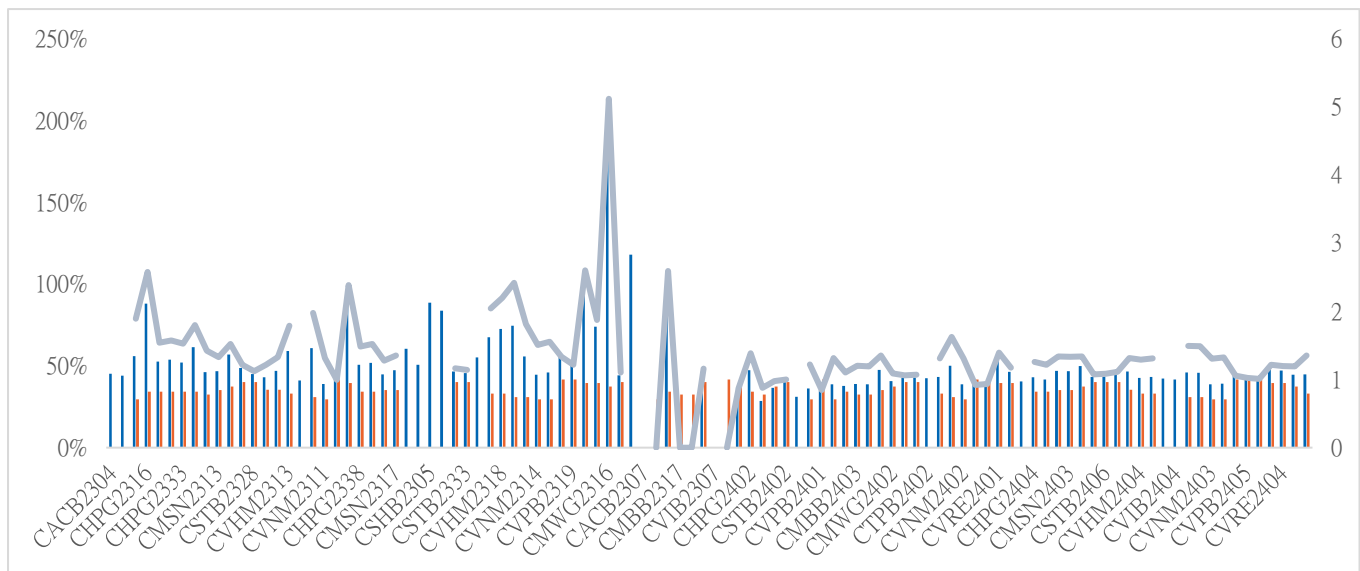
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標的股票的技术建議綜合表

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		61.40	下跌	下跌			64.12	-
DPM	35.75	35.00	上漲	上漲	39.70	13%	34.81	4.20
FPT	130.00	134.10	上漲	上漲	145.81	9%	131.96	(8.05)
HDB		26.85	下跌	上漲			28.00	-
HPG	26.20	26.40	上漲	下跌	30.20	14%	25.86	11.72
MBB	24.75	25.20	上漲	上漲	27.83	10%	24.96	(14.48)
MSN		74.80	下跌	上漲			76.65	-
MWG		66.30	下跌	上漲			68.82	-
NVL		10.80	下跌	下跌			11.56	-
PNJ		95.40	下跌	上漲			98.55	-
REE	67.50	65.80	上漲	上漲	78.25	19%	65.59	5.62
STB	30.50	33.80	上漲	上漲	34.64	2%	32.58	(1.99)
TCB	23.00	24.15	上漲	上漲	24.75	3%	23.81	(2.17)
VHM		41.20	下跌	上漲			43.45	-
VIC		40.85	下跌	下跌			42.62	-
VJC	105.00	105.00	上漲	下跌	113.50	8%	102.78	3.83
VNM		67.10	下跌	下跌			70.49	-
VPB	18.95	20.00	上漲	上漲	22.16	11%	19.39	(7.23)
VRE		18.25	下跌	下跌			19.24	-

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	發行人量	行使價格	最後交易日
CACB2305	SSI	12 月	5.0408	1,000	25,000,000	20,163	07/10/2024
CACB2402	SSI	4 月	2	1,600	20,000,000	26,000	10/10/2024
CFPT2314	SSI	16 月	8.6348	2,600	11,000,000	86,348	07/01/2025
CFPT2317	VND	12 月	12.9522	2,500	5,000,000	87,212	19/11/2024
CFPT2401	HCM	6 月	8.6348	1,500	7,000,000	124,773	04/12/2024
CHPG2331	SSI	12 月	5.4537	1,000	23,000,000	25,450	07/10/2024
CHPG2332	SSI	14 月	5.4537	1,100	21,000,000	25,905	08/11/2024
CHPG2333	SSI	14 月	5.4537	1,100	21,000,000	26,359	06/12/2024
CHPG2334	SSI	16 月	7.2716	1,000	25,000,000	26,814	07/01/2025
CHPG2339	KISVN	15 月	1.8179	4,100	3,000,000	27,470	02/01/2025
CHPG2342	VND	12 月	9.0895	1,300	8,000,000	21,815	19/11/2024
CHPG2402	ACBS	12 月	2.7268	2,300	10,500,000	28,177	19/05/2025
CHPG2403	HCM	9 月	4	1,000	15,000,000	30,500	04/03/2025
CHPG2404	SSI	4 月	2	1,800	20,000,000	32,000	10/10/2024
CHPG2405	SSI	5 月	2	1,900	18,000,000	33,000	12/11/2024
CMBB2315	SSI	16 月	3.9138	1,300	20,000,000	19,569	07/01/2025
CMBB2402	ACBS	12 月	1.9569	2,000	11,000,000	23,483	19/05/2025
CMBB2403	HCM	6 月	2	1,200	7,000,000	23,000	04/12/2024
CMBB2404	HCM	9 月	2	1,400	7,000,000	23,500	04/03/2025
CMSN2313	SSI	12 月	10	1,900	25,000,000	80,000	07/10/2024
CMSN2317	KISVN	15 月	8	2,900	2,000,000	86,868	02/01/2025
CMSN2401	HCM	9 月	8	1,600	7,000,000	82,000	04/03/2025
CMSN2402	SSI	5 月	5	2,300	18,000,000	83,000	12/11/2024
CMSN2403	SSI	6 月	5	2,000	15,000,000	90,000	12/12/2024
CMWG2314	SSI	16 月	9.9211	1,400	40,000,000	51,590	07/01/2025
CMWG2401	ACBS	12 月	3.9685	2,000	10,000,000	65,479	19/05/2025
CMWG2402	HCM	6 月	4.9606	1,500	15,000,000	63,495	04/12/2024
CMWG2403	HCM	9 月	4.9606	1,900	15,000,000	64,487	04/03/2025
CMWG2404	SSI	4 月	3.9685	1,900	25,000,000	67,960	10/10/2024
CPOW2315	KISVN	15 月	2	1,800	3,000,000	13,456	02/01/2025
CSHB2306	KISVN	15 月	1.9156	2,000	2,000,000	12,238	02/01/2025
CSTB2328	SSI	16 月	8	1,100	50,000,000	33,000	07/01/2025
CSTB2333	KISVN	15 月	2	4,600	3,000,000	36,111	02/01/2025
CSTB2337	VND	12 月	7	2,000	10,000,000	27,000	19/11/2024
CSTB2402	ACBS	12 月	3	1,800	10,500,000	30,000	19/05/2025
CSTB2403	HCM	6 月	4	1,000	15,000,000	30,000	04/12/2024
CSTB2404	HCM	9 月	4	1,100	15,000,000	31,000	04/03/2025
CSTB2405	SSI	5 月	2	2,500	15,000,000	32,500	12/11/2024
CSTB2406	SSI	4 月	2	2,200	18,000,000	31,500	10/10/2024
CSTB2407	SSI	6 月	4	1,300	27,000,000	33,000	12/12/2024
CTCB2310	SSI	12 月	3.8793	1,000	23,000,000	16,972	07/10/2024
CTCB2402	SSI	6 月	2	1,800	20,000,000	27,500	12/12/2024
CTPB2402	HCM	6 月	1.6235	1,100	7,000,000	15,017	04/12/2024
CVHM2313	SSI	12 月	10	1,100	46,000,000	50,000	07/10/2024
CVHM2318	KISVN	15 月	5	2,800	3,000,000	53,456	02/01/2025
CVHM2402	HCM	9 月	4	1,400	7,000,000	41,500	04/03/2025



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CVHM2403	HCM	6 月	4	1,200	7,000,000	40,500	04/12/2024
CVHM2404	SSI	5 月	4	1,500	25,000,000	40,000	12/11/2024
CVHM2405	SSI	6 月	4	1,200	25,000,000	45,000	12/12/2024
CVIB2305	SSI	16 月	4.8413	1,000	25,000,000	17,752	07/01/2025
CVIB2402	ACBS	12 月	1.7096	2,000	10,000,000	20,515	19/05/2025
CVIB2403	SSI	4 月	1.7096	1,600	18,000,000	20,515	10/10/2024
CVIB2404	SSI	5 月	1.7096	1,600	15,000,000	21,370	12/11/2024
CVIC2309	SSI	12 月	10	1,100	15,000,000	52,000	07/10/2024
CVIC2314	KISVN	15 月	5	2,900	3,000,000	54,567	02/01/2025
CVIC2401	HCM	6 月	4	1,500	7,000,000	45,500	04/12/2024
CVIC2402	SSI	6 月	4	1,400	23,000,000	50,000	12/12/2024
CVIC2403	SSI	4 月	4	1,500	25,000,000	45,000	10/10/2024
CVNM2311	SSI	16 月	9.4772	2,200	12,000,000	75,817	07/01/2025
CVNM2315	KISVN	15 月	3.7908	4,400	3,000,000	84,240	02/01/2025
CVNM2401	ACBS	12 月	7.7366	1,600	8,000,000	63,827	19/05/2025
CVNM2402	HCM	6 月	7.7366	1,000	7,000,000	68,179	04/12/2024
CVNM2403	SSI	5 月	3.8683	2,100	20,000,000	72,531	12/11/2024
CVNM2404	SSI	4 月	3.8683	2,300	20,000,000	67,695	10/10/2024
CVPB2315	SSI	16 月	5.4302	1,000	50,000,000	22,173	07/01/2025
CVPB2319	KISVN	15 月	1.81	3,100	2,000,000	22,737	02/01/2025
CVPB2401	ACBS	12 月	1.899	1,300	9,000,000	19,939	19/05/2025
CVPB2402	HCM	6 月	2	1,000	7,000,000	19,000	04/12/2024
CVPB2403	HCM	9 月	2	1,200	7,000,000	19,000	04/03/2025
CVPB2404	SSI	4 月	2	1,500	30,000,000	19,500	10/10/2024
CVPB2405	SSI	5 月	2	1,600	30,000,000	20,000	12/11/2024
CVPB2406	SSI	6 月	2	1,600	27,000,000	20,500	12/12/2024
CVRE2315	SSI	12 月	8	1,000	25,000,000	30,000	07/10/2024
CVRE2320	KISVN	15 月	2	3,500	3,000,000	32,333	02/01/2025
CVRE2401	HCM	6 月	4	1,000	10,000,000	21,500	04/12/2024
CVRE2402	HCM	9 月	4	1,000	15,000,000	23,500	04/03/2025
CVRE2403	SSI	5 月	2	1,300	11,000,000	25,000	12/11/2024
CVRE2404	SSI	4 月	2	1,600	13,000,000	22,500	10/10/2024

源自：FiinPro, YSVN





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## Appendix A: Important Disclosures

### Analyst Certification

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### Ratings Definitions

**BUY:** We have a positive 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 add to their position.

**HOLD-Outperform:** In our view, the stock's fundamentals are relatively more 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.

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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.

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

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