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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
CACB2402	133.3%	70	677,800	0.019	OTM	2.5%		5	61%
CFPT2314	2.4%	6020	228,600	1.362	ITM	3.4%	2.57	92	87%
CFPT2317	1.4%	3710	199,200	0.738	ITM	1.1%	2.78	43	88%
CFPT2401	5.4%	1770	427,200	0.741	ITM	4.7%	6.71	58	47%
CHPG2332	10.3%	430	1,354,900	0.56	ITM	4.8%	7.92	33	57%
CHPG2333	0.0%	560	280,800	0.156	ITM	9.1%	5.42	61	63%
CHPG2334	-2.0%	500	436,500	0.218	ITM	13.0%	4.26	92	64%
CHPG2339	11.5%	1460	571,900	0.82	OTM	11.8%	5.23	89	53%
CHPG2342	1.4%	710	126,600	0.084	ITM	4.9%	4.07	43	98%
CHPG2402	3.9%	1590	712,900	1.123	OTM	20.6%	3.31	224	54%
CHPG2403	4.5%	460	542,600	0.243	OTM	20.0%	5.20	148	43%
CHPG2404	0.0%	10	1,522,300	0.015	OTM	18.8%	0.00	5	162%
CHPG2405	0.0%	60	2,400,300	0.154	OTM	22.9%	7.31	36	44%
CMBB2315	4.3%	1680	866,800	1.426	ITM	3.7%	3.67	92	61%
CMBB2402	4.5%	2070	455,100	0.935	ITM	9.3%	4.36	224	36%
CMBB2403	5.8%	1630	289,700	0.473	ITM	4.2%	6.19	58	49%
CMBB2404	1.6%	1910	1,158,100	2.217	ITM	8.4%	4.65	148	43%
CMSN2317	0.0%	700	400	0	OTM	23.0%	3.26	89	65%
CMSN2401	5.2%	1020	289,000	0.285	OTM	19.9%	3.92	148	54%
CMSN2402	31.3%	420	1,315,000	0.511	OTM	13.2%	7.34	36	52%
CMSN2403	25.0%	400	3,811,200	1.496	OTM	22.3%	5.19	68	50%
CMWG2314	-5.7%	1490	7,602,600	11.469	ITM	1.8%	4.07	92	39%
CMWG2401	-7.0%	2000	1,593,400	3.101	OTM	12.6%	4.87	224	35%
CMWG2402	-23.7%	1000	1,879,500	1.952	ITM	5.0%	8.15	58	38%
CMWG2403	-16.6%	1510	1,765,900	2.679	ITM	10.4%	5.21	148	40%
CMWG2404	-66.7%	10	1,008,300	0.01	OTM	4.3%	29.10	5	49%
CPOW2315	4.6%	680	29,000	0.018	OTM	15.8%		89	64%
CSHB2306	-2.6%	750	125,300	0.101	OTM	27.2%		89	94%
CSTB2328	4.5%	460	387,800	0.179	ITM	8.8%	5.54	92	47%
CSTB2333	0.0%	1210	902,000	1.047	OTM	14.3%	5.86	89	50%
CSTB2337	5.2%	1020	194,300	0.199	ITM	1.3%	4.53	43	55%
CSTB2402	0.0%	2050	1,709,000	3.55	ITM	7.3%	4.02	224	35%
CSTB2403	4.2%	1240	15,100	0.018	ITM	3.7%	5.49	58	51%
CSTB2404	1.4%	1410	685,900	0.961	ITM	8.7%	4.20	148	47%
CSTB2405	9.6%	1260	356,200	0.445	ITM	3.9%	8.74	36	44%
CSTB2406	7.1%	1200	43,000	0.051	ITM	0.6%	14.03	5	132%
CSTB2407	7.6%	710	345,100	0.235	ITM	6.4%	7.16	68	42%
CTCB2402	7.5%	430	1,633,200	0.647	OTM	16.2%	7.10	68	46%
CTPB2402	-1.1%	1820	874,400	1.582	ITM	2.4%		58	47%
CVHM2318	0.0%	400	14,500	0.004	OTM	33.3%	1.62	89	67%
CVHM2402	10.9%	1520	258,200	0.392	ITM	14.4%	3.99	148	54%
CVHM2403	0.9%	1130	48,000	0.054	ITM	8.2%	5.80	58	59%
CVHM2404	23.7%	940	3,593,200	3.211	ITM	5.2%	7.59	36	56%

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CVHM2405	22.2%	550	674,300	0.353	OTM	13.5%	6.27	68	49%
CVIB2305	-2.0%	500	2,578,900	1.274	ITM	5.1%		92	40%
CVIB2402	-5.7%	830	2,627,500	2.178	OTM	14.2%		224	29%
CVIB2403	0.0%	10	159,000	0.001	OTM	6.9%		5	77%
CVIB2404	-7.7%	120	1,129,500	0.126	OTM	12.4%		36	36%
CVIC2314	-2.9%	330	33,500	0.011	OTM	37.4%	0.92	89	67%
CVIC2401	17.9%	460	378,200	0.149	OTM	15.7%	4.98	58	53%
CVIC2402	5.6%	190	589,300	0.108	OTM	24.1%	4.16	68	47%
CVIC2403	0.0%	10	-	0	OTM	10.1%	0.00	5	105%
CVNM2311	-9.1%	300	293,600	0.09	OTM	15.3%	6.88	92	39%
CVNM2315	0.0%	350	1,063,900	0.385	OTM	25.5%	4.75	89	42%
CVNM2401	0.0%	1430	294,100	0.417	ITM	9.8%	4.34	224	37%
CVNM2402	-7.4%	500	42,600	0.023	ITM	5.6%	9.70	58	34%
CVNM2403	-3.6%	270	326,400	0.092	OTM	7.9%	18.24	36	30%
CVNM2404	-20.0%	120	258,800	0.035	ITM	-0.1%	101.40	5	0%
CVPB2315	6.7%	160	1,621,600	0.245	OTM	14.6%	8.73	92	39%
CVPB2319	3.7%	560	278,200	0.163	OTM	18.2%	6.43	89	48%
CVPB2401	4.7%	1350	447,200	0.588	ITM	12.0%	4.79	224	35%
CVPB2402	5.2%	1020	865,500	0.859	ITM	4.7%	6.72	58	44%
CVPB2403	5.2%	1420	933,000	1.281	ITM	8.7%	4.69	148	41%
CVPB2404	10.7%	310	999,700	0.306	ITM	0.1%	29.84	5	43%
CVPB2405	13.0%	520	666,000	0.339	ITM	4.7%	10.74	36	39%
CVPB2406	9.1%	600	990,900	0.57	OTM	8.0%	8.54	68	39%
CVRE2320	11.1%	100	157,000	0.014	OTM	77.3%	0.22	89	72%
CVRE2401	0.0%	270	103,700	0.027	OTM	23.1%	3.14	58	73%
CVRE2402	-3.4%	280	296,700	0.085	OTM	34.2%	3.54	148	56%
CVRE2403	-25.0%	30	520,500	0.02	OTM	36.6%	2.08	36	57%
CVRE2404	0.0%	10	20,700	0	OTM	22.7%	0.00	5	199%

源自: Fiipro, 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。

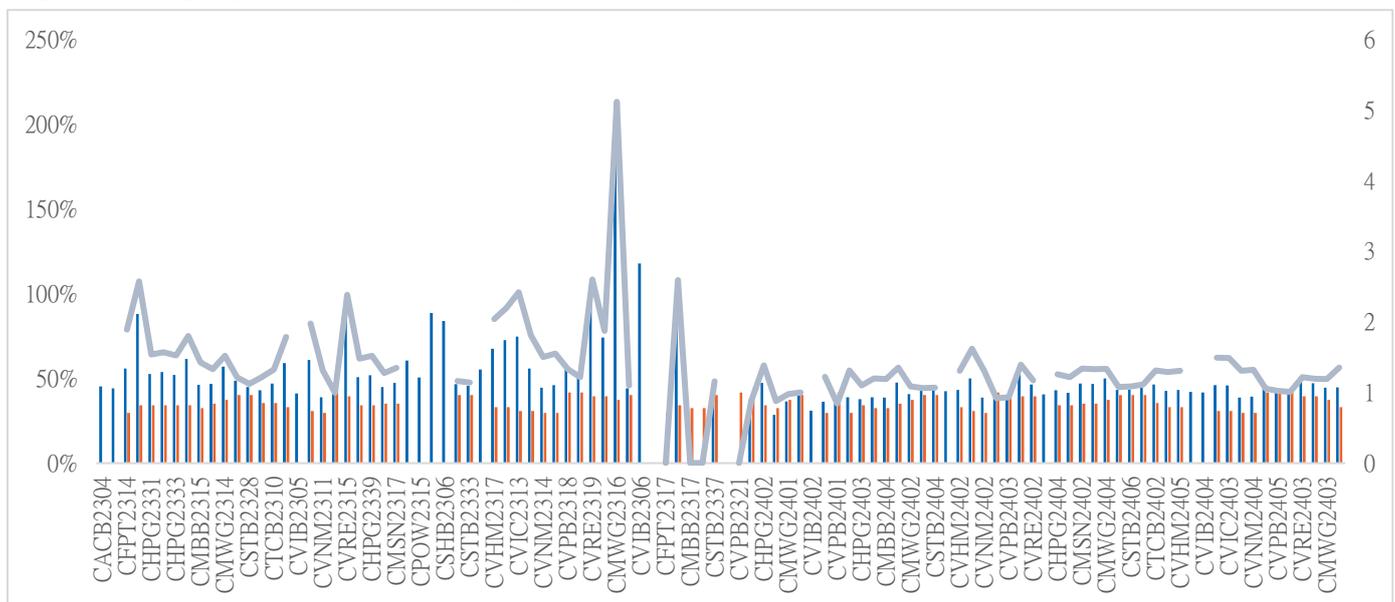
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標的股票的技术建議綜合表

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		62.40	下跌	下跌			64.12	-
DPM		35.30	下跌	上漲			36.09	-
FPT	130.00	135.40	上漲	上漲	145.81	8%	131.96	(8.05)
HDB		27.00	下跌	上漲			28.00	-
HPG	26.20	27.50	上漲	上漲	30.20	10%	26.29	(46.03)
MBB	24.75	25.60	上漲	上漲	27.83	9%	24.96	(14.48)
MSN	77.00	77.00	上漲	上漲	86.75	13%	73.57	2.84
MWG		64.20	下跌	上漲			66.96	-
NVL		10.75	下跌	下跌			11.40	-
PNJ		94.40	下跌	上漲			97.20	-
REE	67.50	65.60	上漲	上漲	78.25	19%	65.59	5.62
STB	30.50	34.15	上漲	上漲	34.64	1%	32.58	(1.99)
TCB	23.00	24.65	上漲	上漲	24.75	0%	23.81	(2.17)
VHM		42.50	下跌	上漲			43.22	-
VIC		41.60	下跌	下跌			42.26	-
VJC	105.00	105.60	上漲	下跌	113.50	7%	102.78	3.83
VNM		67.80	下跌	上漲			69.98	-
VPB	18.95	20.25	上漲	上漲	22.16	9%	19.39	(7.23)
VRE		18.50	下跌	下跌			19.15	-

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
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
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
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
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
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
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



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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
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
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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