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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
CFPT2314	1.5%	6090	3,078,300	18.375	ITM	1.4%	2.60	84	66%
CFPT2317	0.3%	3830	32,700	0.125	ITM	-0.1%	2.76	35	0%
CFPT2401	0.5%	1850	364,400	0.643	ITM	2.7%	7.19	50	41%
CHPG2332	-5.3%	360	930,400	0.318	ITM	2.3%	10.44	25	43%
CHPG2333	0.0%	510	482,800	0.235	ITM	6.9%	6.35	53	56%
CHPG2334	-4.3%	450	601,100	0.272	ITM	10.4%	4.99	84	57%
CHPG2339	-2.9%	1350	215,200	0.268	OTM	9.8%	5.97	81	49%
CHPG2342	1.5%	690	76,000	0.051	ITM	3.1%	4.29	35	90%
CHPG2402	1.3%	1590	389,800	0.589	OTM	19.3%	3.43	216	53%
CHPG2403	-2.3%	420	499,000	0.205	OTM	18.1%	5.95	140	40%
CHPG2405	-40.0%	30	520,100	0.02	OTM	21.3%	10.00	28	41%
CMBB2315	3.0%	1720	1,326,800	2.236	ITM	1.5%	3.75	84	45%
CMBB2402	5.2%	2210	256,800	0.541	ITM	7.4%	4.42	216	33%
CMBB2403	1.8%	1680	272,000	0.427	ITM	1.8%	6.70	50	37%
CMBB2404	1.6%	1950	265,100	0.503	ITM	5.8%	5.00	140	37%
CMSN2317	0.0%	790	-	0	OTM	15.0%	4.96	81	56%
CMSN2401	-0.8%	1230	259,100	0.304	OTM	13.4%	4.57	140	49%
CMSN2402	-3.3%	590	1,275,100	0.696	OTM	6.1%	11.82	28	43%
CMSN2403	-7.0%	530	841,700	0.431	OTM	14.4%	7.96	60	44%
CMWG2314	0.6%	1580	3,818,100	6.019	ITM	2.2%	3.93	84	48%
CMWG2401	2.4%	2120	369,500	0.747	ITM	12.3%	4.72	216	37%
CMWG2402	0.9%	1100	553,100	0.605	ITM	4.8%	7.81	50	42%
CMWG2403	1.9%	1620	303,500	0.488	ITM	10.2%	5.01	140	42%
CPOW2315	0.0%	590	84,200	0.046	OTM	16.6%		81	65%
CSHB2306	0.0%	660	-	0	OTM	25.0%		81	89%
CSTB2328	18.9%	440	1,239,800	0.463	ITM	5.5%	6.45	84	38%
CSTB2333	15.2%	1140	1,803,500	1.862	OTM	11.0%	7.09	81	44%
CSTB2337	5.2%	1020	663,200	0.638	ITM	-1.3%	4.77	35	0%
CSTB2402	8.6%	2150	1,552,000	3.258	ITM	5.3%	4.09	216	30%
CSTB2403	19.5%	1350	11,700	0.013	ITM	2.3%	5.54	50	48%
CSTB2404	11.5%	1450	2,030,500	2.835	ITM	6.4%	4.42	140	42%
CSTB2405	30.7%	1320	238,200	0.228	ITM	1.6%	9.82	28	34%
CSTB2407	17.7%	730	448,300	0.295	ITM	3.8%	7.89	60	35%
CTCB2402	5.6%	380	1,014,500	0.362	OTM	16.1%	7.23	60	47%
CTPB2402	5.5%	1920	635,500	1.141	ITM	1.3%		50	42%
CVHM2318	3.0%	340	4,700	0.001	OTM	22.3%	4.37	81	51%
CVHM2402	-0.5%	1870	163,400	0.291	ITM	8.6%	4.38	140	48%
CVHM2403	-1.4%	1440	1,008,400	1.464	ITM	2.6%	6.61	50	43%
CVHM2404	1.4%	1420	208,300	0.292	ITM	1.3%	7.35	28	46%
CVHM2405	-1.2%	800	657,400	0.527	ITM	6.9%	7.84	60	42%
CVIB2305	2.0%	500	1,417,100	0.684	ITM	4.3%		84	38%
CVIB2402	3.6%	870	1,537,600	1.267	OTM	13.7%		216	29%
CVIB2404	12.5%	90	414,400	0.028	OTM	11.2%		28	35%



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CVIC2314	0.0%	290	12,300	0.003	OTM	34.8%	1.08	81	65%
CVIC2401	-4.4%	430	134,500	0.052	OTM	13.6%	5.86	50	51%
CVIC2402	0.0%	170	446,100	0.077	OTM	22.0%	4.85	60	46%
CVNM2311	0.0%	310	45,700	0.014	OTM	16.5%	5.80	84	44%
CVNM2315	-3.3%	290	216,000	0.062	OTM	26.2%	4.33	81	43%
CVNM2401	0.0%	1400	468,800	0.66	ITM	10.4%	4.31	216	39%
CVNM2402	-4.0%	480	559,700	0.263	OTM	6.3%	9.36	50	39%
CVNM2403	-5.0%	190	935,600	0.167	OTM	8.4%	19.31	28	32%
CVPB2315	0.0%	170	756,600	0.123	OTM	10.5%	10.02	84	34%
CVPB2319	0.0%	700	191,900	0.129	OTM	14.9%	6.37	81	50%
CVPB2401	0.0%	1540	1,072,200	1.612	ITM	9.4%	4.68	216	34%
CVPB2402	4.0%	1300	400,000	0.487	ITM	3.3%	6.22	50	47%
CVPB2403	4.9%	1700	25,000	0.04	ITM	7.2%	4.41	140	43%
CVPB2405	1.5%	690	278,000	0.188	ITM	2.3%	10.39	28	37%
CVPB2406	1.3%	760	231,600	0.168	ITM	5.4%	8.22	60	38%
CVRE2320	-22.2%	70	54,500	0.003	OTM	73.2%	0.29	81	68%
CVRE2401	0.0%	270	241,500	0.065	OTM	20.4%	3.49	50	74%
CVRE2402	0.0%	300	281,400	0.081	OTM	31.7%	3.63	140	56%
CVRE2403	0.0%	30	553,900	0.017	OTM	33.7%	1.28	28	62%

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。

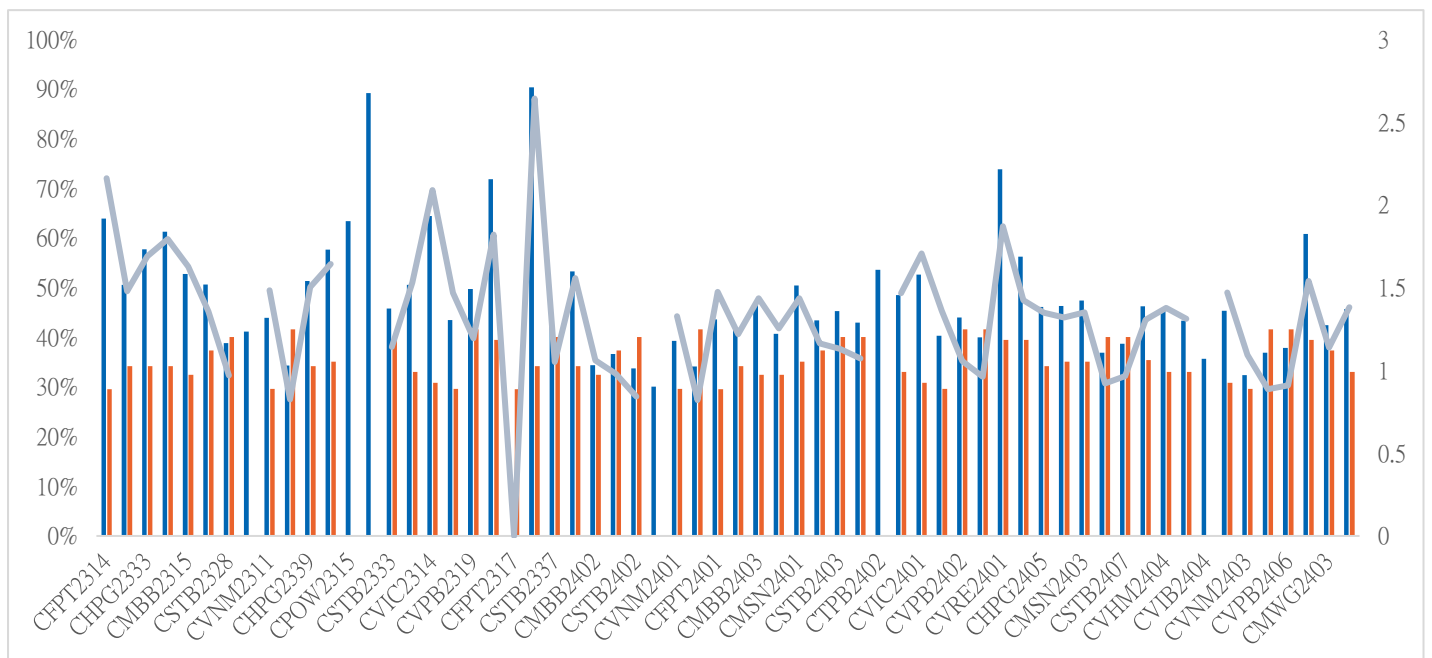
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### 標的股票的技术建議綜合表

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	64.50	63.10	上漲	下跌	73.69	17%	61.47	3.04
DPM		34.50	下跌	上漲			35.44	-
FPT	130.00	137.00	下跌	上漲	145.81	6%	140.69	(1.48)
HDB		26.60	下跌	上漲			27.75	-
HPG	26.20	27.25	上漲	下跌	30.20	11%	26.49	(13.56)
MBB	24.75	25.90	上漲	上漲	27.83	7%	24.97	(14.13)
MSN	77.00	81.00	上漲	上漲	86.75	7%	78.05	(9.33)
MWG		65.80	下跌	上漲			66.86	-
NVL		10.45	下跌	下跌			10.91	-
PNJ		95.10	下跌	上漲			96.91	-
REE		64.90	下跌	上漲			66.80	-
STB	30.50	34.60	上漲	上漲	34.64	0%	32.74	(1.85)
TCB	23.00	24.35	上漲	上漲	24.75	2%	23.83	(2.12)
VHM	43.60	45.10	上漲	上漲	46.67	3%	43.31	10.56
VIC		41.55	下跌	下跌			42.26	-
VJC	105.00	105.30	上漲	下跌	113.50	8%	104.71	29.37
VNM		67.60	下跌	上漲			69.11	-
VPB	18.95	20.90	上漲	上漲	22.16	6%	20.07	(2.87)
VRE		18.75	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
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
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
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
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
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
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



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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
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

源自：FiinPro, YSVN



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## Appendix A: Important Disclosures

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