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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	0.2%	5700	820,400	4.705	ITM	1.2%	2.72	76	62%
CFPT2317	0.6%	3620	32,100	0.115	ITM	0.1%	2.86	27	0%
CFPT2401	-2.6%	1480	208,700	0.313	ITM	2.7%	8.37	42	39%
CHPG2332	-12.5%	210	994,300	0.231	ITM	2.3%	14.91	17	40%
CHPG2333	-2.3%	380	420,500	0.16	ITM	7.5%	7.08	45	55%
CHPG2334	-2.6%	350	2,334,900	0.848	OTM	11.0%	5.42	76	55%
CHPG2339	-0.8%	1200	14,400	0.016	OTM	12.1%	5.50	73	55%
CHPG2342	0.0%	580	58,100	0.034	ITM	2.4%	4.95	27	86%
CHPG2402	0.7%	1430	116,700	0.165	OTM	21.3%	3.37	208	54%
CHPG2403	-2.4%	400	606,700	0.239	OTM	21.4%	5.05	132	45%
CHPG2405	50.0%	30	850,400	0.017	OTM	25.0%	0.98	20	56%
CMBB2315	-7.5%	1460	1,329,600	2.051	ITM	2.6%	4.13	76	53%
CMBB2402	-6.3%	1940	646,100	1.314	ITM	10.7%	4.34	208	39%
CMBB2403	-16.7%	1200	673,500	0.946	ITM	3.0%	7.94	42	42%
CMBB2404	-8.2%	1530	1,654,700	2.776	ITM	7.7%	5.38	132	39%
CMSN2317	-9.6%	450	330,800	0.166	OTM	17.2%	5.63	73	51%
CMSN2401	-3.6%	1060	175,600	0.196	OTM	17.2%	4.20	132	54%
CMSN2402	-19.5%	230	1,080,500	0.395	OTM	9.0%	13.11	20	45%
CMSN2403	-12.2%	270	2,009,200	0.82	OTM	18.3%	7.89	52	45%
CMWG2314	-2.5%	1560	2,177,900	3.356	ITM	2.4%	3.98	76	53%
CMWG2401	-2.0%	1970	78,400	0.157	ITM	11.9%	4.99	208	36%
CMWG2402	-7.1%	1010	747,400	0.758	ITM	4.6%	8.36	42	44%
CMWG2403	-3.1%	1570	125,000	0.193	ITM	10.3%	5.07	132	44%
CPOW2315	-10.2%	470	63,400	0.028	OTM	21.0%		73	71%
CSHB2306	0.0%	750	-	0	OTM	31.5%		73	114%
CSTB2328	-34.0%	350	4,520,400	1.977	ITM	7.0%	7.02	76	40%
CSTB2333	-27.5%	930	1,768,700	2.354	OTM	13.5%	6.89	73	48%
CSTB2337	-11.8%	960	1,125,600	1.347	ITM	0.8%	4.89	27	60%
CSTB2402	-19.1%	1910	2,030,800	4.443	ITM	6.8%	4.25	208	34%
CSTB2403	-30.7%	1120	94,300	0.117	ITM	3.1%	6.15	42	53%
CSTB2404	-20.8%	1240	2,903,900	4.537	ITM	7.5%	4.69	132	43%
CSTB2405	-40.7%	810	67,900	0.09	ITM	2.0%	13.50	20	35%
CSTB2407	-34.4%	550	1,285,300	1.038	ITM	5.2%	8.87	52	39%
CTCB2402	-14.7%	290	783,600	0.235	OTM	19.5%	5.42	52	52%
CTPB2402	-11.0%	1550	284,300	0.495	ITM	2.8%		42	55%
CVHM2318	-28.6%	500	12,500	0.005	OTM	27.6%	1.88	73	72%
CVHM2402	-19.3%	2100	1,162,100	2.185	ITM	13.8%	3.55	132	67%
CVHM2403	-27.3%	1290	2,885,500	4.552	ITM	4.1%	6.77	42	55%
CVHM2404	-29.5%	1050	2,066,500	2.904	ITM	0.8%	9.47	20	39%
CVHM2405	-32.4%	560	4,878,400	4.088	OTM	7.7%	9.00	52	41%
CVIB2305	-2.1%	440	1,135,000	0.532	ITM	8.9%		76	55%
CVIB2402	-2.5%	790	667,600	0.532	OTM	19.8%		208	37%
CVIB2404	-33.3%	10	477,800	0.01	OTM	17.2%		20	37%
CVIC2314	-6.9%	240	30,600	0.008	OTM	34.2%	1.00	73	64%
CVIC2401	-22.8%	430	120,400	0.054	OTM	13.6%	5.22	42	57%
CVIC2402	-30.0%	130	2,309,100	0.376	OTM	21.6%	4.93	52	45%
CVNM2311	3.6%	280	113,900	0.032	OTM	15.4%	6.41	76	43%
CVNM2315	0.0%	260	237,300	0.067	OTM	25.3%	4.38	73	43%



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CVNM2401	3.7%	1400	835,600	1.175	ITM	9.8%	4.39	208	39%
CVNM2402	11.4%	490	689,200	0.347	OTM	5.8%	9.53	42	41%
CVNM2403	23.1%	130	558,700	0.095	OTM	7.4%	24.49	20	31%
CVPB2315	0.0%	150	803,800	0.113	OTM	14.4%	8.72	76	42%
CVPB2319	-9.3%	450	344,200	0.172	OTM	17.2%	7.28	73	48%
CVPB2401	-8.5%	1190	1,423,600	1.746	ITM	10.4%	5.40	208	32%
CVPB2402	-3.9%	900	477,600	0.46	ITM	3.5%	7.79	42	43%
CVPB2403	-6.2%	1320	279,300	0.381	ITM	7.7%	5.05	132	40%
CVPB2405	-16.3%	350	1,503,400	0.676	ITM	3.0%	15.81	20	35%
CVPB2406	-12.5%	470	2,737,600	1.434	OTM	6.7%	10.59	52	36%
CVRE2320	-12.5%	70	50,700	0.003	OTM	78.9%	0.08	73	76%
CVRE2401	-4.0%	240	591,600	0.146	OTM	23.7%	2.22	42	85%
CVRE2402	-6.7%	280	482,700	0.136	OTM	35.6%	2.97	132	61%
CVRE2403	0.0%	20	1,505,600	0.015	OTM	38.0%	0.08	20	76%

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。

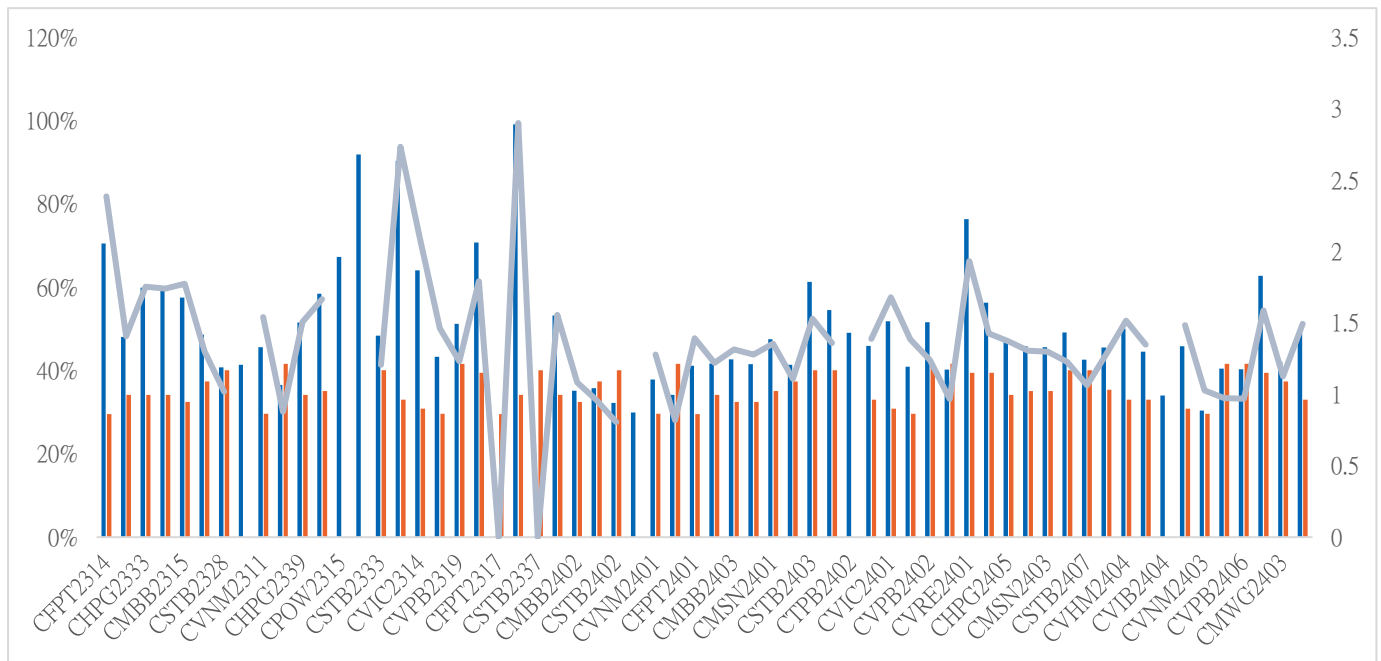
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標的股票的技术建議綜合表

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
FPT		134.00	下跌	上漲			137.95	-
HPG		26.45	下跌	下跌			27.34	-
MBB		24.65	下跌	上漲			25.54	-
MSN	77.00	77.20	下跌	上漲	86.85	12%	81.61	(2.13)
MWG		65.50	下跌	上漲			66.86	-
POW		11.90	下跌	下跌			12.62	-
SHB		10.40	下跌	下跌			10.86	-
STB		33.45	下跌	上漲			35.63	-
TCB		23.50	下跌	上漲			24.52	-
TPB		17.05	下跌	上漲			18.08	-
VHM		43.85	下跌	上漲			46.91	-
VIB		18.25	下跌	上漲			19.24	-
VIC	43.20	41.55	下跌	下跌	48.95	18%	43.62	(13.58)
VNM		68.00	下跌	上漲			69.11	-
VPB		20.10	下跌	上漲			20.82	-
VRE		18.15	下跌	下跌			19.05	-
FPT		134.00	下跌	上漲			137.95	-
HPG		26.45	下跌	下跌			27.34	-
MBB		24.65	下跌	上漲			25.54	-

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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**Restricted:** The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

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