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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%	5760	820,400	4.705	ITM	0.9%	2.71	73	56%
CFPT2317	0.6%	3690	32,100	0.115	ITM	0.1%	2.82	24	0%
CFPT2401	-2.6%	1530	208,700	0.313	ITM	2.3%	8.41	39	39%
CHPG2332	-12.5%	220	994,300	0.231	ITM	1.3%	16.15	14	37%
CHPG2333	-2.3%	380	420,500	0.16	ITM	6.3%	7.66	42	52%
CHPG2334	-2.6%	370	2,334,900	0.848	OTM	10.3%	5.46	73	55%
CHPG2339	-0.8%	1230	14,400	0.016	OTM	11.1%	5.75	70	54%
CHPG2342	0.0%	580	58,100	0.034	ITM	1.3%	5.04	24	73%
CHPG2402	0.7%	1460	116,700	0.165	OTM	20.2%	3.45	205	54%
CHPG2403	-2.4%	390	606,700	0.239	OTM	19.9%	5.51	129	43%
CHPG2405	50.0%	10	850,400	0.017	OTM	23.4%	2.02	17	49%
CMBB2315	-7.5%	1470	1,329,600	2.051	ITM	2.1%	4.15	73	51%
CMBB2402	-6.3%	1990	646,100	1.314	ITM	10.4%	4.32	205	40%
CMBB2403	-16.7%	1240	673,500	0.946	ITM	2.7%	7.97	39	43%
CMBB2404	-8.2%	1630	1,654,700	2.776	ITM	7.9%	5.17	129	41%
CMSN2317	-9.6%	370	330,800	0.166	OTM	15.3%	7.26	70	45%
CMSN2401	-3.6%	1100	175,600	0.196	OTM	16.6%	4.21	129	54%
CMSN2402	-19.5%	140	1,080,500	0.395	OTM	7.4%	22.73	17	37%
CMSN2403	-12.2%	230	2,009,200	0.82	OTM	17.0%	9.80	49	42%
CMWG2314	-2.5%	1540	2,177,900	3.356	ITM	2.1%	4.05	73	51%
CMWG2401	-2.0%	1920	78,400	0.157	ITM	11.6%	5.11	205	35%
CMWG2402	-7.1%	1010	747,400	0.758	ITM	4.6%	8.39	39	46%
CMWG2403	-3.1%	1490	125,000	0.193	ITM	9.7%	5.34	129	41%
CPOW2315	-10.2%	420	63,400	0.028	OTM	19.6%		70	67%
CSHB2306	0.0%	650	-	0	OTM	29.0%		70	104%
CSTB2328	-34.0%	380	4,520,400	1.977	ITM	6.8%	6.73	73	42%
CSTB2333	-27.5%	970	1,768,700	2.354	OTM	12.7%	6.92	70	48%
CSTB2337	-11.8%	980	1,125,600	1.347	ITM	0.3%	4.87	24	46%
CSTB2402	-19.1%	2000	2,030,800	4.443	ITM	6.7%	4.15	205	34%
CSTB2403	-30.7%	1130	94,300	0.117	ITM	2.3%	6.33	39	49%
CSTB2404	-20.8%	1390	2,903,900	4.537	ITM	8.3%	4.31	129	49%
CSTB2405	-40.7%	910	67,900	0.09	ITM	1.7%	13.02	17	39%
CSTB2407	-34.4%	580	1,285,300	1.038	ITM	4.7%	8.84	49	39%
CTCB2402	-14.7%	300	783,600	0.235	OTM	18.8%	5.33	49	53%
CTPB2402	-11.0%	1520	284,300	0.495	ITM	1.7%		39	46%
CVHM2318	-28.6%	500	12,500	0.005	OTM	31.0%	1.22	70	79%
CVHM2402	-19.3%	1730	1,162,100	2.185	ITM	13.4%	3.89	129	61%
CVHM2403	-27.3%	1100	2,885,500	4.552	ITM	5.2%	7.05	39	58%
CVHM2404	-29.5%	850	2,066,500	2.904	ITM	1.6%	10.68	17	49%
CVHM2405	-32.4%	470	4,878,400	4.088	OTM	9.8%	8.33	49	45%
CVIB2305	-2.1%	440	1,135,000	0.532	ITM	8.9%		73	56%
CVIB2402	-2.5%	800	667,600	0.532	OTM	19.9%		205	37%
CVIB2404	-33.3%	10	477,800	0.01	OTM	17.2%		17	40%

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CVIC2314	-6.9%	200	30,600	0.008	OTM	34.1%	1.03	70	62%
CVIC2401	-22.8%	400	120,400	0.054	OTM	13.6%	5.13	39	57%
CVIC2402	-30.0%	120	2,309,100	0.376	OTM	21.8%	4.53	49	46%
CVNM2311	3.6%	280	113,900	0.032	OTM	16.8%	5.48	73	46%
CVNM2315	0.0%	200	237,300	0.067	OTM	26.5%	4.29	70	43%
CVNM2401	3.7%	1300	835,600	1.175	ITM	9.9%	4.55	205	38%
CVNM2402	11.4%	400	689,200	0.347	OTM	6.1%	10.40	39	40%
CVNM2403	23.1%	50	558,700	0.095	OTM	8.2%	39.44	17	29%
CVPB2315	0.0%	140	803,800	0.113	OTM	14.1%	9.21	73	41%
CVPB2319	-9.3%	430	344,200	0.172	OTM	17.0%	7.46	70	48%
CVPB2401	-8.5%	1180	1,423,600	1.746	ITM	10.3%	5.44	205	32%
CVPB2402	-3.9%	850	477,600	0.46	ITM	3.0%	8.30	39	40%
CVPB2403	-6.2%	1270	279,300	0.381	ITM	7.2%	5.25	129	38%
CVPB2405	-16.3%	280	1,503,400	0.676	ITM	2.3%	19.74	17	30%
CVPB2406	-12.5%	440	2,737,600	1.434	OTM	6.4%	11.24	49	36%
CVRE2320	-12.5%	60	50,700	0.003	OTM	79.3%	0.07	70	76%
CVRE2401	-4.0%	220	591,600	0.146	OTM	23.6%	2.11	39	86%
CVRE2402	-6.7%	280	482,700	0.136	OTM	36.0%	2.85	129	62%
CVRE2403	0.0%	10	1,505,600	0.015	OTM	38.2%	0.03	17	75%

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。

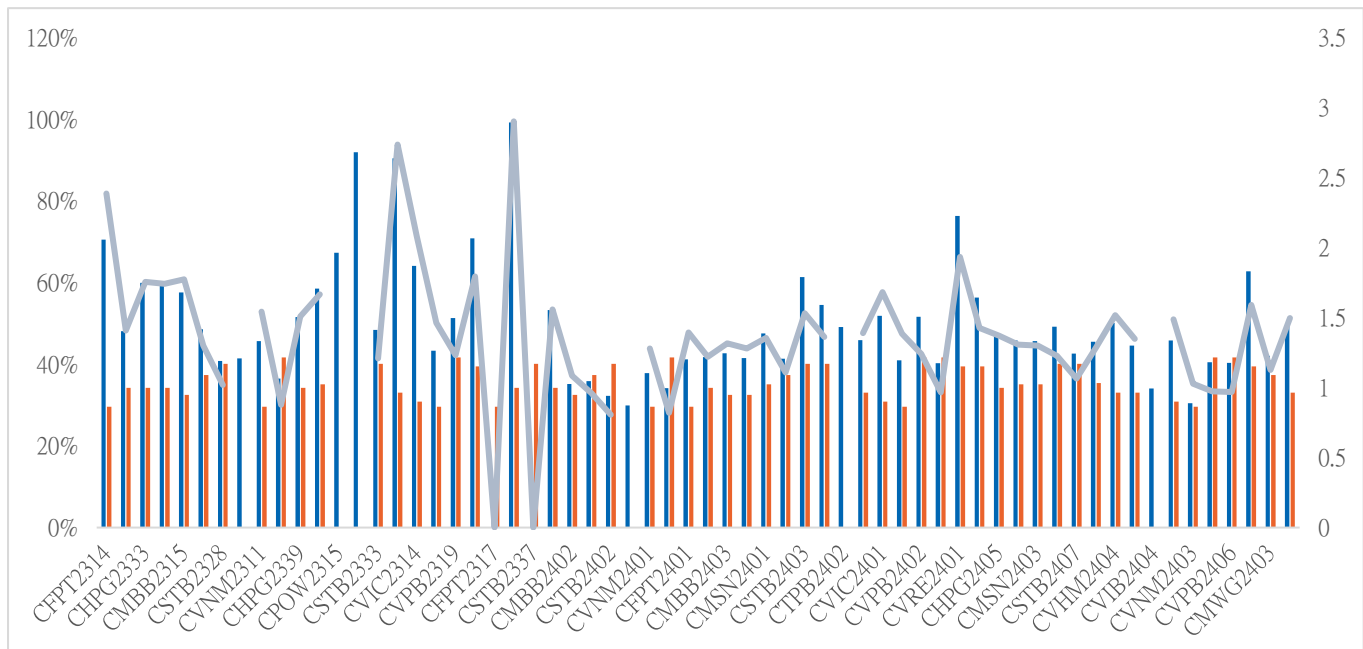
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標的股票的技术建議綜合表

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		134.90	下跌	上漲			137.95	-
HPG		26.75	下跌	下跌			27.34	-
MBB		24.80	下跌	上漲			25.54	-
MSN		77.90	下跌	上漲			80.45	-
MWG		65.50	下跌	上漲			66.86	-
POW		11.95	下跌	下跌			12.47	-
SHB		10.45	下跌	下跌			10.79	-
STB		33.75	下跌	上漲			35.63	-
TCB		23.65	下跌	上漲			24.43	-
TPB		17.20	下跌	上漲			17.99	-
VHM		42.70	下跌	上漲			46.27	-
VIB		18.25	下跌	上漲			19.10	-
VIC		41.45	下跌	下跌			43.20	-
VNM		67.20	下跌	下跌			69.11	-
VPB		20.10	下跌	上漲			20.69	-
VRE		18.10	下跌	下跌			18.98	-
FPT		134.90	下跌	上漲			137.95	-
HPG		26.75	下跌	下跌			27.34	-
MBB		24.80	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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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.

HOLD-Underperform: In our view, the stock's fundamentals are relatively less 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.

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.

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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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