

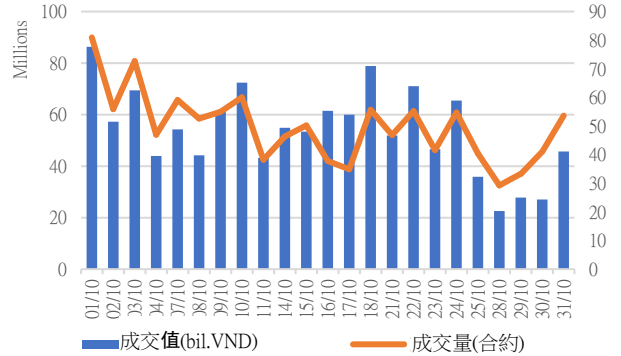


交易依然平靜

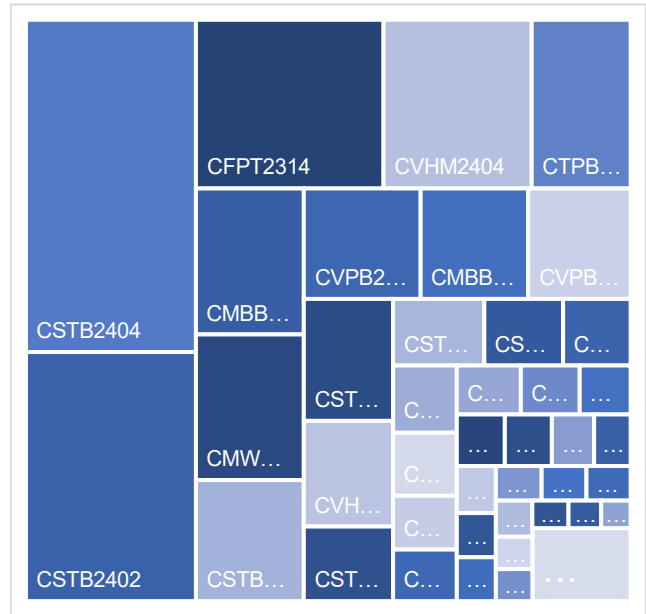
股票市場在午盤的交易日處於更樂觀的趨勢，VN30 中的許多股票再次上漲，但若排除 MSN 股的議價交易，流動性仍然相當較低水平。由於 STB 權證強勁交易，權證市場的流動性比前一交易日大幅增加。我們繼續建議投資者繼續觀察股票市場的走勢，並等待再次增加佔比的機會。

2024/11/01

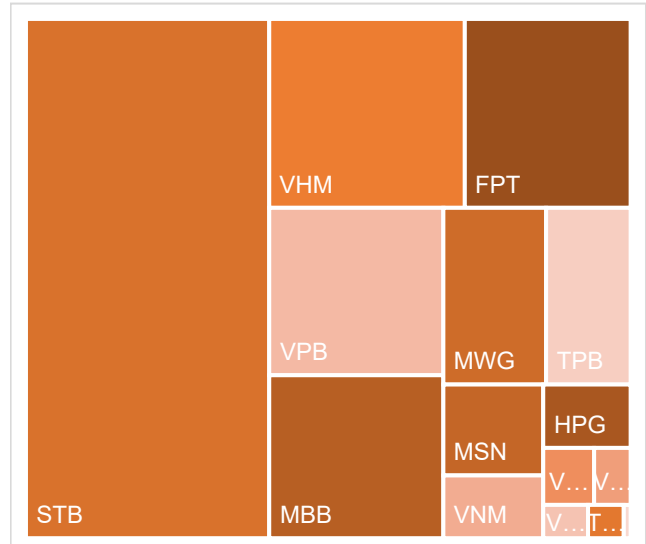
成交值和成交量



根據認股權證代碼分配成交值



根據標的股票代碼分配成交值



源自: YSVN

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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	0.5%	5930	626,800	3.708	ITM	1.2%	2.65	70	69%
CFPT2317	1.1%	3750	3,800	0.014	ITM	-0.1%	2.80	21	0%
CFPT2401	-0.6%	1580	244,700	0.384	ITM	1.9%	8.48	36	38%
CHPG2332	-4.2%	230	244,900	0.056	ITM	1.0%	16.85	11	39%
CHPG2333	-5.1%	370	195,300	0.074	ITM	5.5%	8.18	39	50%
CHPG2334	0.0%	380	111,200	0.042	ITM	10.0%	5.48	70	56%
CHPG2339	-2.4%	1220	40,200	0.048	OTM	10.4%	5.99	67	53%
CHPG2342	-1.7%	570	354,300	0.202	ITM	0.4%	5.18	21	51%
CHPG2402	-0.7%	1500	71,200	0.106	OTM	20.0%	3.42	202	55%
CHPG2403	-2.5%	390	449,900	0.177	OTM	19.2%	5.66	126	43%
CHPG2405	0.0%	10	1,731,100	0.019	OTM	22.8%	0.80	14	54%
CMBB2315	2.0%	1520	192,500	0.29	ITM	1.9%	4.09	70	51%
CMBB2402	4.1%	2040	947,800	1.844	ITM	9.7%	4.35	202	39%
CMBB2403	0.8%	1290	156,900	0.201	ITM	2.1%	8.07	36	41%
CMBB2404	4.4%	1670	869,400	1.388	ITM	7.1%	5.24	126	40%
CMSN2317	8.6%	380	87,000	0.028	OTM	17.4%	5.86	67	50%
CMSN2401	-0.9%	1050	279,600	0.292	OTM	18.0%	4.02	126	57%
CMSN2402	-25.0%	90	4,540,000	0.367	OTM	8.9%	19.49	14	41%
CMSN2403	-12.5%	210	2,383,300	0.501	OTM	18.9%	7.76	46	46%
CMWG2314	1.3%	1600	1,171,600	1.839	ITM	1.4%	4.01	70	46%
CMWG2401	6.4%	2150	107,600	0.221	ITM	11.3%	4.80	202	37%
CMWG2402	0.0%	1020	182,700	0.181	ITM	3.1%	9.10	36	40%
CMWG2403	0.0%	1570	88,600	0.137	ITM	8.7%	5.37	126	41%
CPOW2315	5.4%	390	82,200	0.031	OTM	19.1%		67	65%
CSHB2306	10.2%	650	900	0	OTM	27.2%		67	103%
CSTB2328	9.3%	470	2,692,400	1.28	ITM	4.4%	6.52	70	39%
CSTB2333	8.4%	1160	677,600	0.781	OTM	9.2%	7.47	67	44%
CSTB2337	4.5%	1160	529,800	0.616	ITM	-0.2%	4.33	21	0%
CSTB2402	5.4%	2330	2,121,900	4.956	ITM	5.1%	3.94	202	33%
CSTB2403	5.1%	1450	55,800	0.079	ITM	1.7%	5.58	36	55%
CSTB2404	13.8%	1650	4,236,200	6.615	ITM	6.8%	4.10	126	50%
CSTB2405	29.1%	1510	1,005,600	1.527	ITM	0.9%	10.21	14	47%
CSTB2407	13.9%	820	845,700	0.711	ITM	3.1%	7.73	46	40%
CTCB2402	-10.0%	270	545,500	0.154	OTM	17.3%	6.39	46	51%
CTPB2402	6.5%	1640	1,215,500	1.956	ITM	2.2%		36	57%
CVHM2318	-9.5%	380	4,100	0.001	OTM	33.4%	0.95	67	77%
CVHM2402	3.6%	1730	200,800	0.337	ATM	16.7%	3.44	126	69%
CVHM2403	3.5%	880	565,300	0.472	ITM	6.1%	7.46	36	58%
CVHM2404	26.1%	580	5,520,800	2.925	ITM	2.0%	13.40	14	48%
CVHM2405	20.6%	410	3,545,600	1.105	OTM	12.4%	6.81	46	51%
CVIB2305	-2.1%	460	596,100	0.284	ITM	5.4%		70	46%
CVIB2402	0.0%	850	111,700	0.094	OTM	15.9%		202	33%
CVIB2404	0.0%	10	480,500	0.004	OTM	12.9%		14	36%
CVIC2314	18.8%	190	70,800	0.011	OTM	33.6%	1.00	67	62%
CVIC2401	12.1%	370	137,400	0.047	OTM	13.1%	5.41	36	57%
CVIC2402	11.1%	100	2,383,000	0.215	OTM	21.3%	5.01	46	45%
CVNM2311	-11.1%	240	209,700	0.046	OTM	18.1%	5.07	70	47%
CVNM2315	0.0%	180	258,000	0.039	OTM	28.5%	3.18	67	45%



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CVNM2401	-0.8%	1270	413,700	0.526	ITM	11.4%	4.40	202	41%
CVNM2402	-3.1%	310	484,300	0.135	OTM	6.8%	11.10	36	39%
CVNM2403	-33.3%	20	7,512,500	0.076	OTM	9.8%	40.33	14	30%
CVPB2315	7.1%	150	215,800	0.031	OTM	12.4%	9.51	70	40%
CVPB2319	2.2%	460	258,300	0.117	OTM	15.3%	7.78	67	47%
CVPB2401	0.8%	1260	1,249,500	1.512	ITM	9.2%	5.36	202	31%
CVPB2402	3.3%	950	200,600	0.183	ITM	2.2%	8.09	36	39%
CVPB2403	2.2%	1370	189,900	0.256	ITM	6.3%	5.15	126	38%
CVPB2405	9.4%	350	1,183,200	0.401	ITM	1.2%	18.65	14	28%
CVPB2406	8.5%	510	2,657,600	1.325	OTM	5.2%	10.78	46	36%
CVRE2320	0.0%	50	105,900	0.005	OTM	81.7%	0.04	67	77%
CVRE2401	-16.7%	100	1,159,600	0.095	OTM	22.7%	3.31	36	66%
CVRE2402	0.0%	270	342,300	0.091	OTM	37.7%	2.60	126	64%
CVRE2403	0.0%	10	419,900	0.004	OTM	40.2%	0.00	14	87%

源自: Fiiipro, 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。

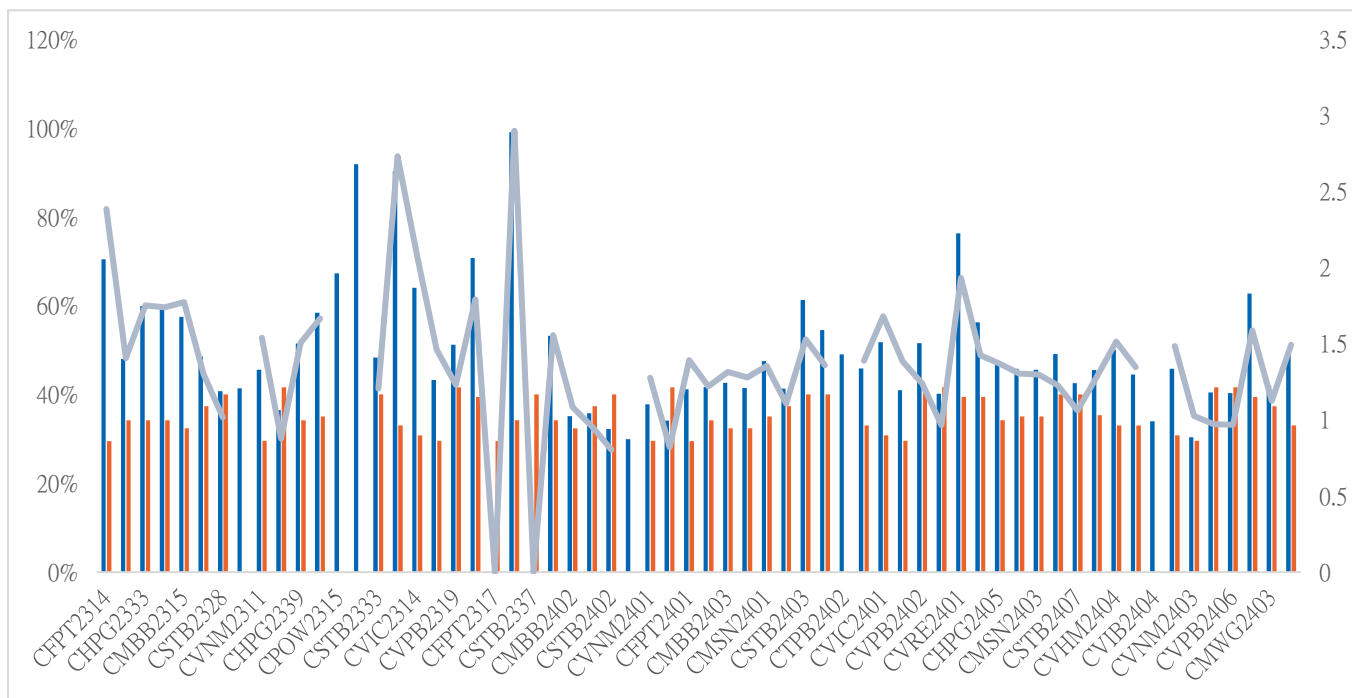
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標的股票的技术建議綜合表

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
MBB		25.05	下跌	上漲			25.54	-
MSN		76.60	下跌	上漲			79.95	-
MWG		66.50	下跌	上漲			66.86	-
POW		11.95	下跌	下跌			12.47	-
SHB		10.60	下跌	下跌			10.79	-
STB		35.20	下跌	上漲			35.63	-
TCB		23.90	下跌	上漲			24.43	-
TPB		17.30	下跌	上漲			17.93	-
VHM		41.50	下跌	上漲			43.81	-
VIB		18.95	下跌	上漲			19.10	-
VIC		41.55	下跌	下跌			42.80	-
VNM		66.10	下跌	下跌			67.87	-
VPB		20.45	下跌	上漲			20.69	-
VRE		17.85	下跌	下跌			18.76	-

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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