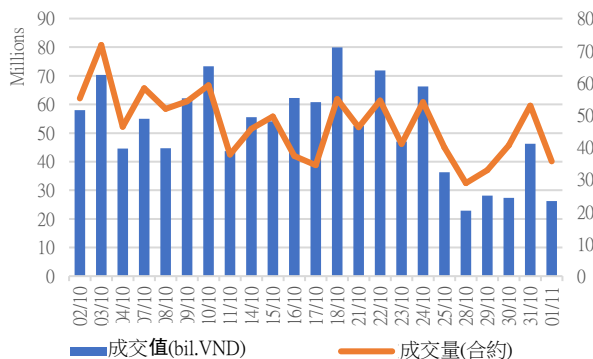


## 交易仍然謹慎

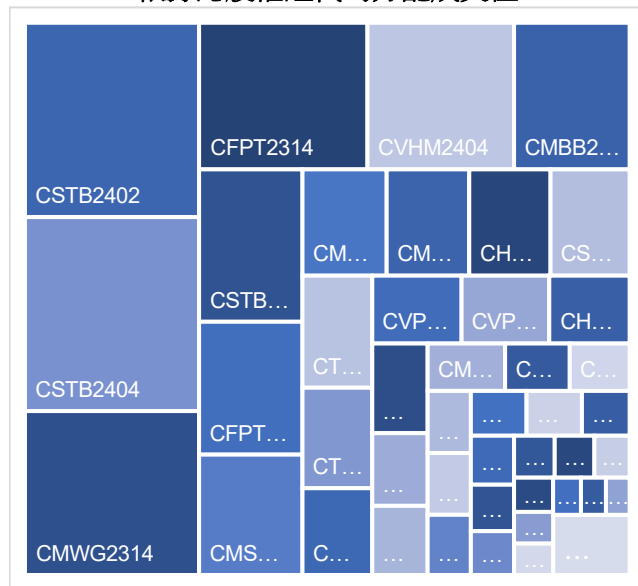
股票市場繼續出現不利的走勢，紅跌占主導地位，流動性為相當較低，指數收盤於交易日以來的最低水平附近。交投在權證市場上仍然平靜，流動性較低，不少權證大幅下跌，其中 STB、MWG 和 FPT 權證強勁交投。我們持續建議投資者繼續觀察股票市場的趨勢，並等待再次增加比例的機會。

2024/11/04

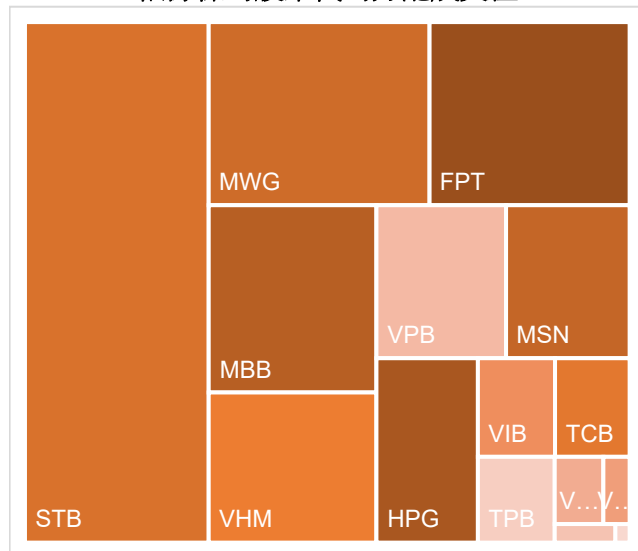
成交值和成交量



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	-2.7%	5770	302,400	1.726	ITM	1.2%	2.70	69	68%
CFPT2317	-3.7%	3610	9,400	0.033	ITM	-0.5%	2.88	20	0%
CFPT2401	-10.1%	1420	664,700	0.959	ITM	1.8%	9.10	35	36%
CHPG2332	-30.4%	160	3,398,600	0.601	ITM	0.9%	21.71	10	32%
CHPG2333	-2.7%	360	349,700	0.116	ITM	6.7%	7.66	38	55%
CHPG2334	-2.6%	370	256,500	0.093	OTM	11.1%	5.20	69	60%
CHPG2339	-1.6%	1200	20,100	0.023	OTM	11.7%	5.55	66	57%
CHPG2342	-5.3%	540	119,100	0.065	ITM	0.7%	5.39	20	63%
CHPG2402	-2.0%	1470	265,000	0.38	OTM	21.2%	3.31	201	56%
CHPG2403	-2.6%	380	190,500	0.072	OTM	20.6%	5.30	125	45%
CHPG2405	0.0%	10	2,548,900	0.036	OTM	24.4%	0.20	13	59%
CMBB2315	-2.0%	1490	231,400	0.347	ITM	3.3%	4.06	69	64%
CMBB2402	-6.4%	1910	616,700	1.184	ITM	10.7%	4.38	201	40%
CMBB2403	-3.9%	1240	146,900	0.175	ITM	3.6%	7.77	35	52%
CMBB2404	-7.8%	1540	400,200	0.624	ITM	8.0%	5.31	125	41%
CMSN2317	-13.2%	330	19,800	0.005	OTM	20.1%	4.97	66	53%
CMSN2401	-10.5%	940	900,500	0.87	OTM	20.2%	3.84	125	58%
CMSN2402	-66.7%	30	6,307,600	0.258	OTM	11.6%	21.32	13	40%
CMSN2403	-14.3%	180	1,583,800	0.268	OTM	22.0%	5.53	45	49%
CMWG2314	-3.1%	1550	1,287,800	2.001	ITM	1.5%	4.09	69	45%
CMWG2401	-5.6%	2030	304,200	0.613	ITM	11.4%	4.95	201	36%
CMWG2402	-7.8%	940	189,700	0.183	ITM	3.3%	9.49	35	40%
CMWG2403	-4.5%	1500	129,100	0.199	ITM	9.0%	5.46	125	41%
CPOW2315	0.0%	390	58,300	0.019	OTM	22.7%		66	73%
CSHB2306	-15.4%	550	4,200	0.001	OTM	26.0%		66	94%
CSTB2328	-2.1%	460	2,406,400	1.101	ITM	4.8%	6.52	69	41%
CSTB2333	-2.6%	1130	195,700	0.214	OTM	9.6%	7.40	66	45%
CSTB2337	-1.7%	1140	131,700	0.15	ITM	-0.1%	4.38	20	0%
CSTB2402	-2.1%	2280	1,037,300	2.369	ITM	5.3%	3.97	201	33%
CSTB2403	-4.1%	1390	96,000	0.133	ITM	1.6%	5.76	35	53%
CSTB2404	-7.3%	1530	1,566,700	2.363	ITM	6.1%	4.35	125	45%
CSTB2405	-9.3%	1370	131,600	0.188	ITM	0.7%	11.10	13	42%
CSTB2407	-4.9%	780	754,600	0.587	ITM	3.2%	7.94	45	40%
CTCB2402	-29.6%	190	2,546,300	0.546	OTM	17.6%	7.84	45	46%
CTPB2402	-7.3%	1520	319,600	0.489	ITM	2.5%		35	58%
CVHM2318	-21.1%	300	2,300	0	OTM	32.4%	1.16	66	70%
CVHM2402	1.2%	1750	50,600	0.087	ATM	16.9%	3.40	125	70%
CVHM2403	-2.3%	860	99,900	0.086	ITM	5.9%	7.64	35	57%
CVHM2404	-6.9%	540	2,693,700	1.505	ITM	1.6%	14.54	13	43%
CVHM2405	-2.4%	400	467,300	0.187	OTM	12.3%	6.90	45	51%
CVIB2305	0.0%	460	312,700	0.14	ITM	6.0%		69	49%
CVIB2402	-5.9%	800	526,300	0.424	OTM	16.1%		201	33%
CVIB2404	0.0%	10	59,800	0	OTM	13.5%		13	39%
CVIC2314	0.0%	190	139,800	0.026	OTM	34.8%	0.81	66	64%
CVIC2401	0.0%	370	4,800	0.001	OTM	14.0%	4.58	35	60%
CVIC2402	-10.0%	90	1,143,800	0.103	OTM	22.2%	4.42	45	45%
CVNM2311	-16.7%	200	103,500	0.021	OTM	18.1%	5.66	69	44%
CVNM2315	-22.2%	140	24,800	0.003	OTM	28.8%	3.60	66	43%

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CVNM2401	0.0%	1270	115,900	0.147	ITM	11.9%	4.32	201	42%
CVNM2402	0.0%	310	217,000	0.061	OTM	7.3%	10.44	35	42%
CVNM2403	-50.0%	10	1,098,200	0.011	OTM	10.3%	55.87	13	29%
CVPB2315	-6.7%	140	886,700	0.119	OTM	13.8%	9.17	69	42%
CVPB2319	-17.4%	380	23,500	0.009	OTM	16.3%	8.34	66	46%
CVPB2401	-2.4%	1230	351,700	0.423	ITM	10.5%	5.25	201	33%
CVPB2402	-4.2%	910	485,300	0.417	ITM	3.3%	7.92	35	47%
CVPB2403	-2.2%	1340	215,600	0.281	ITM	7.6%	5.02	125	41%
CVPB2405	-17.1%	290	172,500	0.05	ITM	2.1%	19.58	13	35%
CVPB2406	-13.7%	440	368,900	0.173	OTM	6.1%	11.33	45	37%
CVRE2320	0.0%	50	287,000	0.014	OTM	82.7%	0.03	66	78%
CVRE2401	-30.0%	70	391,200	0.029	OTM	22.7%	4.10	35	61%
CVRE2402	0.0%	270	155,700	0.04	OTM	38.5%	2.47	125	65%
CVRE2403	0.0%	10	161,100	0.001	OTM	41.0%	0.00	13	92%

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。

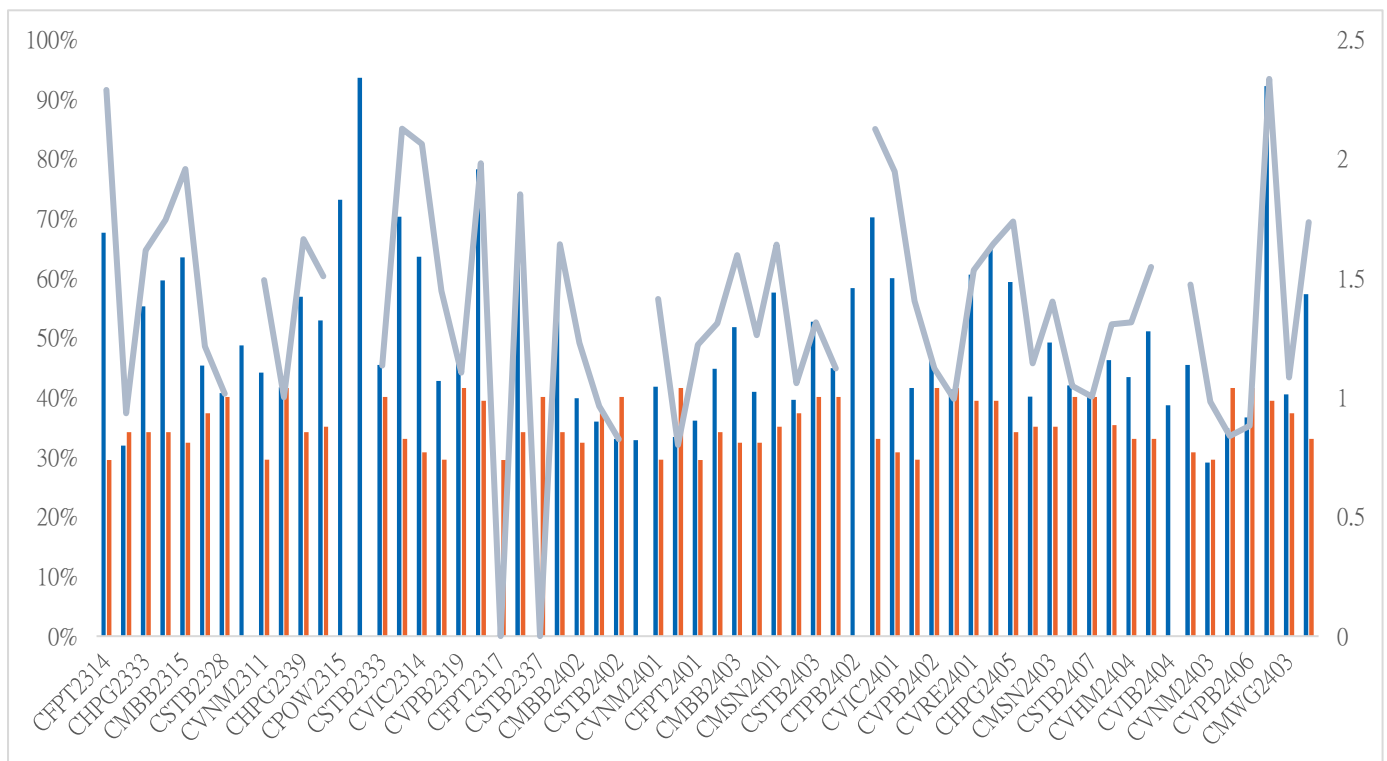
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標的股票的技术建議綜合表

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		134,60	下跌	上漲			137,60	-
HPG		26,55	下跌	下跌			27,34	-
MBB		24,60	下跌	上漲			25,54	-
MSN		74,50	下跌	上漲			78,69	-
MWG		66,00	下跌	上漲			66,86	-
POW		11,60	下跌	下跌			12,34	-
SHB		10,55	下跌	下跌			10,79	-
STB		35,00	下跌	上漲			35,63	-
TCB		23,70	下跌	上漲			24,43	-
TPB		17,05	下跌	上漲			17,93	-
VHM		41,50	下跌	上漲			43,81	-
VIB		18,85	下跌	上漲			19,10	-
VIC		41,20	下跌	下跌			42,80	-
VNM		65,80	下跌	下跌			67,82	-

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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