

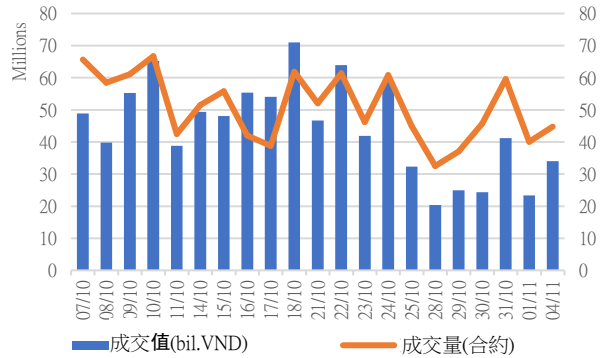


負面趨勢仍在繼續

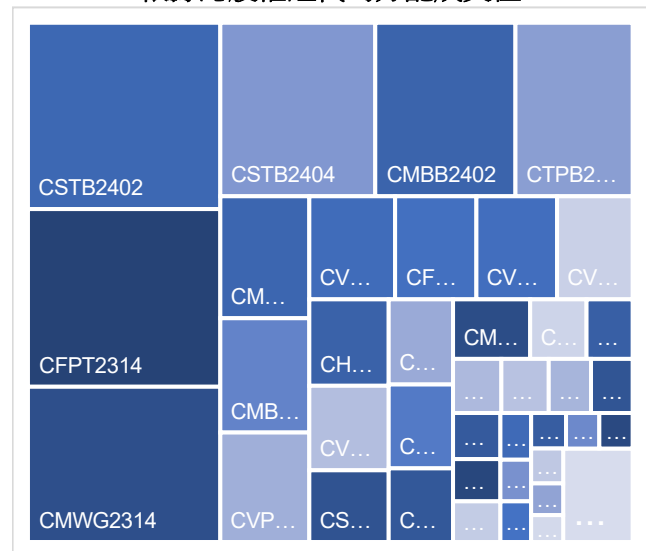
股票市場在當日的交易日持續出現相當負面的走勢，VN30 中的許多股票收盤下跌，流動性在 HSX 上也沒有強勁改善。權證市場的流動性比前一交易日有所增加，但仍處於較低水平，其中 STB、MWG 和 FPT 是交投最活躍的權證。我們持續建議投資者繼續觀察股票市場的走勢，並等待再次增加比例的機會。

2024/11/05

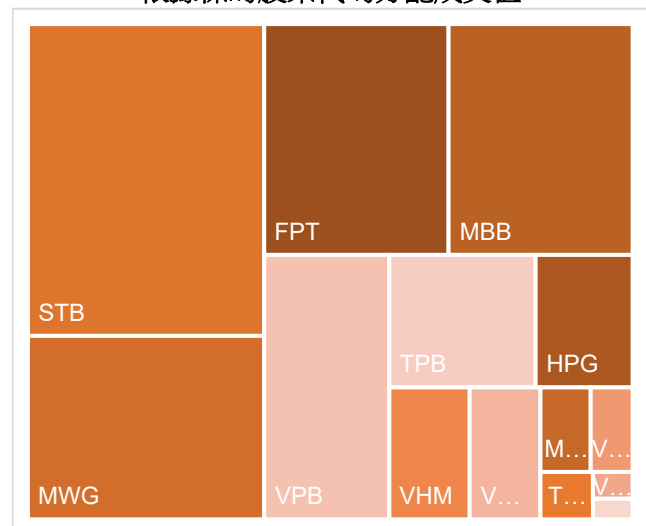
成交值和成交量



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	-3.3%	5580	658,400	3.704	ITM	1.3%	2.76	66	71%
CFPT2317	-0.8%	3580	66,800	0.236	ITM	0.6%	2.86	17	128%
CFPT2401	0.7%	1430	677,500	0.907	ITM	3.3%	8.56	32	50%
CHPG2332	-31.3%	110	1,935,400	0.217	ITM	0.8%	29.63	7	33%
CHPG2333	-8.3%	330	175,000	0.056	OTM	7.1%	7.72	35	57%
CHPG2334	-10.8%	330	373,000	0.128	OTM	11.1%	5.47	66	58%
CHPG2339	-0.8%	1190	30,800	0.035	OTM	12.7%	5.17	63	61%
CHPG2342	-7.4%	500	274,000	0.134	ITM	0.2%	5.77	17	45%
CHPG2402	-4.8%	1400	543,900	0.746	OTM	21.7%	3.33	198	56%
CHPG2403	-5.3%	360	375,200	0.137	OTM	21.4%	5.17	122	46%
CHPG2405	0.0%	10	984,200	0.009	OTM	25.6%	0.01	10	72%
CMBB2315	0.0%	1490	336,600	0.5	ITM	3.9%	4.03	66	70%
CMBB2402	-7.9%	1760	1,557,600	2.635	ITM	10.1%	4.66	198	37%
CMBB2403	-18.5%	1010	555,900	0.584	ITM	2.3%	9.35	32	40%
CMBB2404	6.5%	1640	769,500	1.107	ITM	9.5%	4.87	122	47%
CMSN2317	-33.3%	220	55,200	0.015	OTM	21.1%	5.78	63	49%
CMSN2401	-2.1%	920	140,200	0.129	OTM	22.1%	3.49	122	61%
CMSN2402	-33.3%	20	6,064,600	0.089	OTM	13.5%	6.50	10	49%
CMSN2403	-38.9%	110	1,987,700	0.247	OTM	23.7%	5.67	42	48%
CMWG2314	-2.6%	1510	2,167,500	3.239	ITM	2.3%	4.12	66	55%
CMWG2401	-3.4%	1960	613,200	1.178	OTM	12.5%	4.89	198	38%
CMWG2402	-9.6%	850	161,000	0.14	ITM	4.0%	9.69	32	44%
CMWG2403	4.0%	1560	251,900	0.365	ITM	10.9%	4.96	122	47%
CPOW2315	-5.1%	370	106,200	0.038	OTM	24.0%		63	76%
CSHB2306	-16.4%	460	100	0	OTM	25.5%		63	88%
CSTB2328	-2.2%	450	1,400,200	0.618	ITM	4.9%	6.60	66	42%
CSTB2333	-1.8%	1110	445,300	0.511	OTM	9.8%	7.35	63	47%
CSTB2337	0.0%	1140	261,300	0.299	ITM	0.2%	4.37	17	61%
CSTB2402	0.0%	2280	1,688,100	3.886	ITM	5.6%	3.95	198	35%
CSTB2403	1.4%	1410	20,800	0.027	ITM	2.1%	5.70	32	63%
CSTB2404	-1.3%	1510	1,898,400	2.919	ITM	6.1%	4.38	122	46%
CSTB2405	-3.6%	1320	32,100	0.042	ITM	0.7%	11.82	10	49%
CSTB2407	-5.1%	740	103,000	0.076	ITM	3.0%	8.31	42	40%
CTCB2402	-26.3%	140	1,985,400	0.283	OTM	18.5%	8.22	42	45%
CTPB2402	-22.4%	1180	1,785,100	2.204	ITM	2.3%		32	50%
CVHM2318	-16.7%	250	5,600	0.001	OTM	31.8%	1.25	63	67%
CVHM2402	-2.9%	1700	66,500	0.109	ATM	16.4%	3.49	122	69%
CVHM2403	-5.8%	810	118,000	0.093	ITM	5.4%	8.15	32	56%
CVHM2404	-11.1%	480	1,701,300	0.727	ITM	1.0%	17.03	10	40%
CVHM2405	-5.0%	380	808,900	0.277	OTM	12.1%	6.98	42	52%
CVIB2305	-2.2%	450	546,500	0.244	ITM	7.7%		66	56%
CVIB2402	0.0%	800	201,400	0.157	OTM	18.3%		198	36%
CVIB2404	0.0%	10	26,400	0	OTM	15.6%		10	51%
CVIC2314	0.0%	190	4,300	0	OTM	34.8%	0.70	63	65%
CVIC2401	-5.4%	350	4,900	0.001	OTM	13.8%	4.44	32	61%
CVIC2402	-11.1%	80	1,650,200	0.119	OTM	22.1%	4.20	42	46%
CVNM2311	0.0%	200	180,000	0.036	OTM	18.5%	5.20	66	46%
CVNM2315	14.3%	160	41,700	0.005	OTM	29.3%	2.61	63	46%

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CVNM2401	1.6%	1290	745,500	0.958	ITM	12.5%	4.21	198	44%
CVNM2402	-6.5%	290	216,600	0.061	OTM	7.4%	10.47	32	43%
CVNM2403	0.0%	10	138,000	0.001	OTM	10.6%	20.99	10	35%
CVPB2315	-7.1%	130	581,300	0.076	OTM	16.1%	8.21	66	46%
CVPB2319	-21.1%	300	272,600	0.08	OTM	18.2%	8.50	63	47%
CVPB2401	-8.9%	1120	805,900	0.9	OTM	12.0%	5.37	198	35%
CVPB2402	-23.1%	700	837,900	0.592	ITM	3.6%	9.21	32	44%
CVPB2403	-15.7%	1130	931,000	1.058	ITM	7.9%	5.52	122	39%
CVPB2405	-58.6%	120	1,491,500	0.209	OTM	2.7%	34.64	10	31%
CVPB2406	-34.1%	290	2,492,800	0.844	OTM	7.0%	14.42	42	34%
CVRE2320	0.0%	50	150,000	0.007	OTM	83.2%	0.02	63	81%
CVRE2401	14.3%	80	85,900	0.006	OTM	23.3%	2.88	32	67%
CVRE2402	-3.7%	260	171,900	0.043	OTM	38.6%	2.44	122	65%
CVRE2403	0.0%	10	-	0	OTM	41.4%	0.00	10	109%

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。

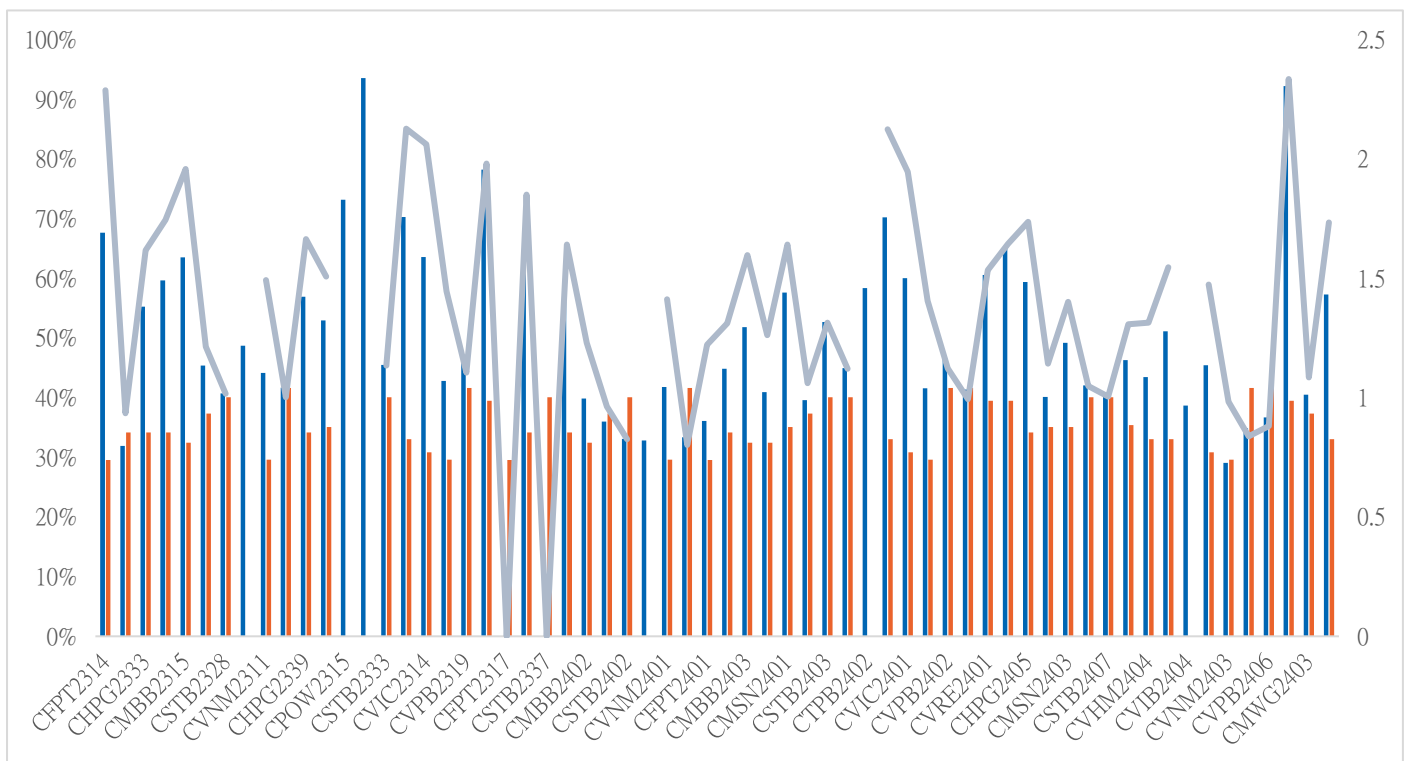
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標的股票的技术建議綜合表

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		132.80	下跌	上漲			136.99	-
HPG		26.30	下跌	下跌			27.13	-
MBB		24.45	下跌	上漲			25.38	-
MSN		73.20	下跌	下跌			77.27	-
MWG		65.10	下跌	上漲			66.86	-
POW		11.45	下跌	下跌			12.11	-
SHB		10.45	下跌	下跌			10.79	-
STB		34.90	下跌	上漲			35.63	-
TCB		23.45	下跌	上漲			24.32	-
TPB		16.55	下跌	上漲			17.63	-
VHM		41.50	下跌	上漲			43.67	-
VIB		18.50	下跌	上漲			19.10	-
VIC		41.20	下跌	下跌			42.71	-
VNM		65.60	下跌	下跌			67.82	-
VPB		19.70	下跌	上漲			20.60	-
VRE		17.70	下跌	下跌			18.40	-

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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