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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%	5590	626,800	3.469	ITM	1.5%	2.75	65	76%
CFPT2317	1.7%	3640	17,500	0.062	ITM	1.3%	2.81	16	166%
CFPT2401	-11.2%	1270	508,200	0.651	ITM	2.4%	9.60	31	41%
CHPG2332	-9.1%	100	810,400	0.091	ITM	-0.2%	37.75	6	0%
CHPG2333	0.0%	330	75,000	0.024	ITM	6.3%	8.22	34	55%
CHPG2334	3.0%	340	274,200	0.091	OTM	10.5%	5.57	65	57%
CHPG2339	-1.7%	1170	25,300	0.026	OTM	11.7%	5.55	62	58%
CHPG2342	4.0%	520	277,100	0.14	ITM	0.2%	5.60	16	0%
CHPG2402	-1.4%	1380	201,800	0.278	OTM	20.5%	3.48	197	54%
CHPG2403	2.8%	370	128,800	0.047	OTM	20.7%	5.28	121	45%
CHPG2405	0.0%	10	40,900	0	OTM	24.6%	0.00	9	75%
CMBB2315	2.0%	1520	29,300	0.044	ITM	4.4%	3.96	65	75%
CMBB2402	-1.7%	1730	27,700	0.048	ITM	9.9%	4.74	197	37%
CMBB2403	1.0%	1020	195,400	0.199	ITM	2.4%	9.30	31	41%
CMBB2404	-11.0%	1460	168,400	0.239	ITM	8.1%	5.47	121	41%
CMSN2317	27.3%	280	20,200	0.005	OTM	21.9%	4.38	62	55%
CMSN2401	3.3%	950	199,700	0.189	OTM	22.6%	3.34	121	63%
CMSN2402	0.0%	20	523,500	0.008	OTM	13.7%	3.73	9	53%
CMSN2403	0.0%	110	74,100	0.008	OTM	23.9%	5.21	41	48%
CMWG2314	0.7%	1520	639,000	0.969	ITM	1.6%	4.15	65	49%
CMWG2401	4.1%	2040	10,600	0.021	ITM	12.2%	4.82	197	38%
CMWG2402	5.9%	900	173,000	0.151	ITM	3.6%	9.63	31	43%
CMWG2403	-3.2%	1510	114,500	0.168	ITM	9.7%	5.29	121	43%
CPOW2315	0.0%	370	13,100	0.004	OTM	22.9%		62	75%
CSHB2306	-4.3%	440	500	0	OTM	24.0%		62	84%
CSTB2328	-2.2%	440	1,582,800	0.698	ITM	4.8%	6.71	65	41%
CSTB2333	-3.6%	1070	629,700	0.681	OTM	9.8%	7.54	62	46%
CSTB2337	0.9%	1150	13,900	0.016	ITM	0.6%	4.33	16	87%
CSTB2402	-1.8%	2240	1,547,500	3.479	ITM	5.4%	4.01	197	34%
CSTB2403	-5.7%	1330	79,300	0.105	ITM	1.3%	6.04	31	52%
CSTB2404	-1.3%	1490	1,272,300	1.911	ITM	6.1%	4.43	121	45%
CSTB2405	-5.3%	1250	241,800	0.327	ITM	0.4%	12.60	9	43%
CSTB2407	-1.4%	730	83,200	0.062	ITM	3.1%	8.38	41	40%
CTCB2402	0.0%	140	470,200	0.064	OTM	18.5%	7.93	41	46%
CTPB2402	0.8%	1190	633,200	0.747	ITM	2.4%		31	52%
CVHM2318	92.0%	480	22,000	0.01	OTM	34.6%	0.63	62	89%
CVHM2402	0.0%	1700	62,000	0.106	ATM	16.4%	3.49	121	69%
CVHM2403	4.9%	850	42,800	0.035	ITM	5.8%	7.78	31	61%
CVHM2404	0.0%	480	464,900	0.243	ITM	1.0%	17.33	9	43%
CVHM2405	-10.5%	340	344,400	0.125	OTM	11.7%	7.68	41	49%
CVIB2305	0.0%	450	215,700	0.096	ITM	7.7%		65	57%
CVIB2402	-2.5%	780	66,400	0.052	OTM	18.1%		197	35%
CVIB2404	0.0%	10	24,200	0	OTM	15.6%		9	55%
CVIC2314	-5.3%	180	45,200	0.008	OTM	34.3%	0.74	62	64%
CVIC2401	-8.6%	320	47,700	0.012	OTM	13.3%	4.92	31	59%
CVIC2402	0.0%	80	456,500	0.032	OTM	21.8%	4.18	41	46%
CVNM2311	-10.0%	180	75,800	0.013	OTM	18.4%	5.57	65	44%
CVNM2315	-6.3%	150	17,400	0.002	OTM	29.5%	2.58	62	46%
CVNM2401	-3.1%	1250	226,800	0.283	ITM	12.2%	4.32	197	43%



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CVNM2402	-13.8%	250	190,400	0.047	OTM	7.0%	11.78	31	40%
CVNM2403	0.0%	10	26,200	0	OTM	10.8%	12.30	9	38%
CVPB2315	0.0%	130	570,600	0.074	OTM	16.1%	8.15	65	46%
CVPB2319	6.7%	320	12,400	0.003	OTM	18.4%	7.88	62	48%
CVPB2401	0.9%	1130	328,900	0.37	OTM	12.1%	5.32	197	35%
CVPB2402	2.9%	720	215,300	0.144	ITM	3.8%	8.97	31	46%
CVPB2403	1.8%	1150	116,700	0.129	ITM	8.1%	5.42	121	40%
CVPB2405	-16.7%	100	769,300	0.082	OTM	2.5%	40.80	9	29%
CVPB2406	10.3%	320	1,328,900	0.398	OTM	7.3%	13.00	41	37%
CVRE2320	-20.0%	40	87,100	0.003	OTM	82.6%	0.03	62	78%
CVRE2401	-12.5%	70	319,900	0.019	OTM	22.7%	3.26	31	65%
CVRE2402	3.8%	270	63,100	0.016	OTM	38.5%	2.38	121	66%
CVRE2403	0.0%	10	-	0	OTM	41.0%	0.00	9	116%

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。

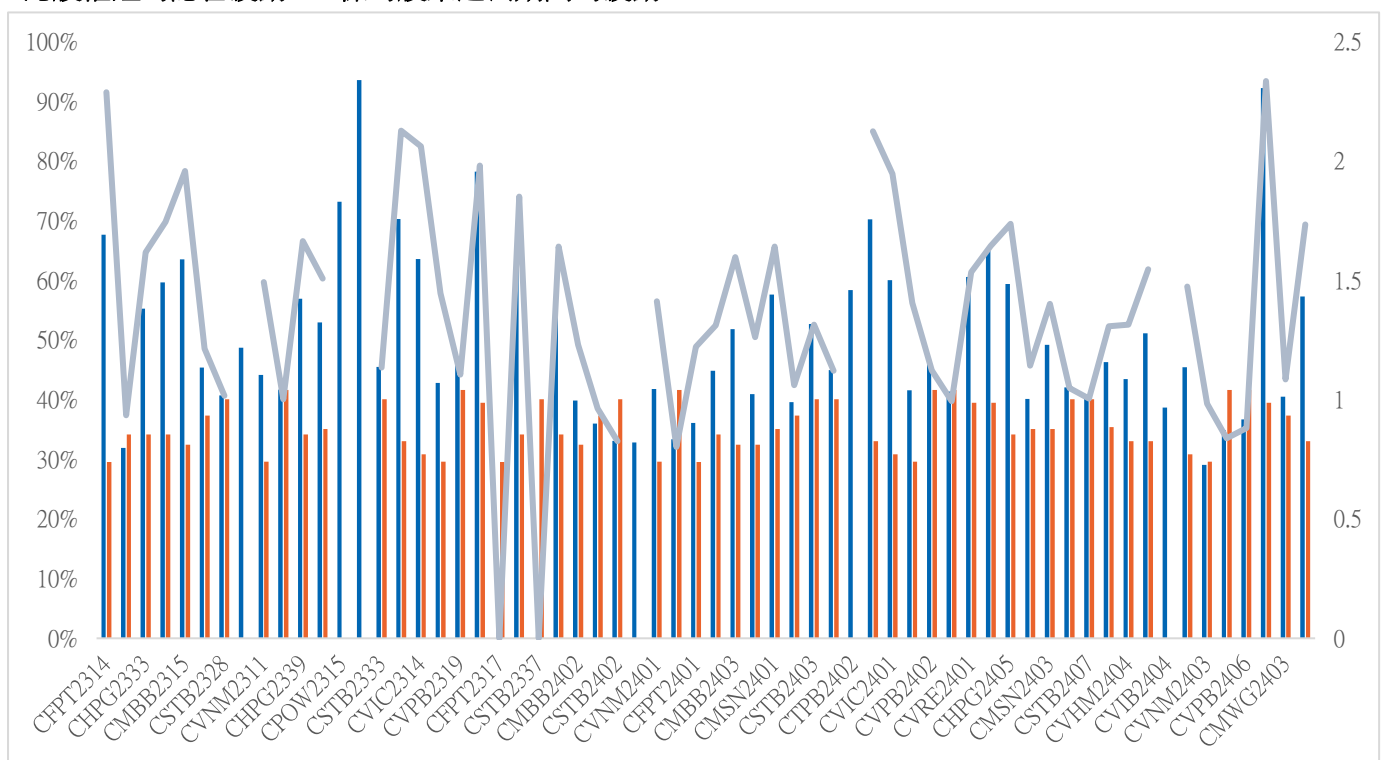
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標的股票的技术建議綜合表

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		132.60	下跌	上漲			136.50	-
HPG		26.50	下跌	下跌			27.13	-
MBB		24.45	下跌	上漲			25.27	-
MSN		73.10	下跌	下跌			76.54	-
MWG		65.60	下跌	上漲			66.86	-
POW		11.55	下跌	下跌			12.04	-
SHB		10.55	下跌	下跌			10.79	-
STB		34.85	下跌	上漲			35.63	-
TCB		23.45	下跌	上漲			24.26	-
TPB		16.55	下跌	上漲			17.39	-
VHM		41.50	下跌	上漲			43.67	-
VIB		18.50	下跌	上漲			19.10	-
VIC		41.30	下跌	下跌			42.53	-
VNM		65.50	下跌	下跌			67.55	-
VPB		19.70	下跌	上漲			20.36	-
VRE		17.75	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
CVPB2315	SSI	16 月	5.4302	1,000	50,000,000	22,173	07/01/2025



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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：FinPro, YSVN



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聯繫方式

個人研究分析部

電話號碼: +84 28 3622 6868 分機碼: 3826

電子郵件: research.re@yuanta.com.vn

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BUY: We have a positive 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 add to their position.

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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