

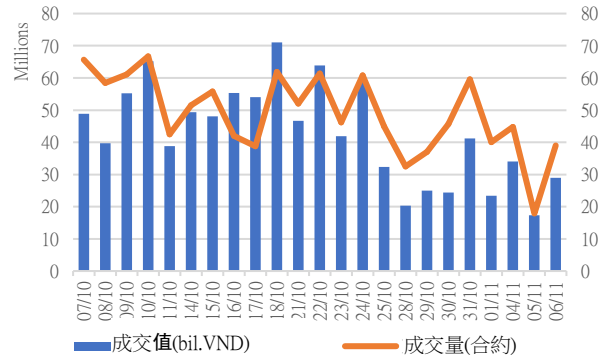


出現積極走勢

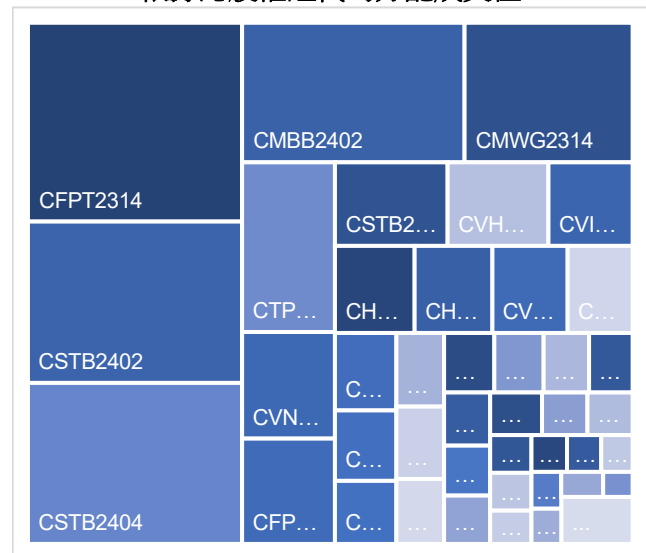
股票市場出現大幅上漲的交易日，VN30 中的股票同步上漲。權證市場的流動性比前一交易日大幅增加，但仍處於較低水平，其中 STB、FPT 和 MBB 仍是交易最活躍的權證。我們繼續建議投資者繼續觀察股票市場的走勢，並等待再次增加比例的機會。

2024/11/07

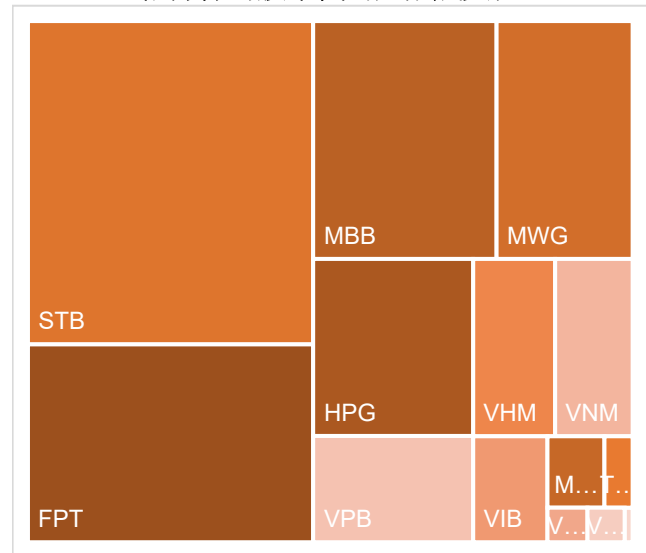
成交值和成交量



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	2.9%	5750	685,200	3.907	ITM	1.0%	2.71	64	68%
CFPT2317	-1.6%	3580	32,400	0.115	ITM	-0.8%	2.90	15	0%
CFPT2401	10.2%	1400	659,500	0.899	ITM	1.7%	9.41	30	38%
CHPG2332	50.0%	150	4,366,800	0.636	ITM	-0.8%	31.09	5	0%
CHPG2333	9.1%	360	345,400	0.119	ITM	5.1%	8.57	33	52%
CHPG2334	2.9%	350	797,700	0.274	ITM	8.9%	6.00	64	54%
CHPG2339	6.0%	1240	115,500	0.143	OTM	10.3%	5.90	61	56%
CHPG2342	7.7%	560	415,700	0.225	ITM	-0.2%	5.29	15	0%
CHPG2402	5.8%	1460	423,100	0.622	OTM	19.3%	3.53	196	54%
CHPG2403	10.8%	410	1,080,200	0.435	OTM	19.3%	5.33	120	45%
CHPG2405	0.0%	10	1,695,200	0.017	OTM	22.5%	0.00	8	76%
CMBB2315	3.3%	1570	131,500	0.203	ITM	3.5%	3.93	64	71%
CMBB2402	5.8%	1830	1,573,600	2.851	ITM	8.9%	4.72	196	36%
CMBB2403	13.7%	1160	354,800	0.397	ITM	1.9%	8.88	30	41%
CMBB2404	5.5%	1540	239,800	0.355	ITM	7.0%	5.53	120	39%
CMSN2317	7.1%	300	31,400	0.008	OTM	20.3%	4.83	61	54%
CMSN2401	6.3%	1010	215,800	0.212	OTM	21.4%	3.44	120	63%
CMSN2402	-50.0%	10	3,734,700	0.037	OTM	11.9%	10.62	8	46%
CMSN2403	0.0%	110	881,200	0.097	OTM	22.0%	6.66	40	46%
CMWG2314	0.7%	1530	1,411,700	2.153	ITM	1.8%	4.13	64	52%
CMWG2401	0.0%	2040	21,200	0.043	ITM	12.2%	4.82	196	38%
CMWG2402	0.0%	900	115,500	0.101	ITM	3.6%	9.65	30	44%
CMWG2403	0.0%	1510	353,700	0.519	ITM	9.7%	5.29	120	44%
CPOW2315	5.4%	390	62,000	0.023	OTM	20.6%		61	72%
CSHB2306	0.0%	440	2,700	0.001	OTM	22.8%		61	82%
CSTB2328	4.5%	460	1,950,400	0.865	ITM	3.3%	6.92	64	36%
CSTB2333	7.5%	1150	226,000	0.238	OTM	8.2%	7.85	61	44%
CSTB2337	0.9%	1160	21,700	0.024	ITM	-1.1%	4.37	15	0%
CSTB2402	3.6%	2320	1,385,500	3.17	ITM	4.1%	4.04	196	29%
CSTB2403	6.0%	1410	6,500	0.008	ITM	0.4%	5.95	30	31%
CSTB2404	1.3%	1510	2,070,000	3.165	ITM	4.3%	4.60	120	39%
CSTB2405	15.2%	1440	230,300	0.321	ITM	-0.3%	11.84	8	0%
CSTB2407	11.0%	810	332,500	0.248	ITM	2.1%	8.24	40	36%
CTCB2402	28.6%	180	1,060,100	0.176	OTM	16.6%	8.14	40	47%
CTPB2402	11.8%	1330	1,122,300	1.449	ITM	1.3%		30	45%
CVHM2318	0.0%	480	-	0	OTM	34.4%	0.62	61	90%
CVHM2402	4.1%	1770	39,000	0.067	ITM	16.9%	3.37	120	72%
CVHM2403	0.0%	850	342,700	0.285	ITM	5.7%	7.86	30	61%
CVHM2404	-4.2%	460	1,699,400	0.773	ITM	0.7%	18.65	8	39%
CVHM2405	8.8%	370	412,200	0.143	OTM	11.9%	7.07	40	52%
CVIB2305	2.2%	460	95,300	0.043	ITM	7.4%		64	57%
CVIB2402	1.3%	790	820,000	0.645	OTM	17.6%		196	35%
CVIB2404	0.0%	10	23,100	0	OTM	15.0%		8	57%
CVIC2314	5.6%	190	4,400	0	OTM	32.8%	0.86	61	64%
CVIC2401	0.0%	320	50,100	0.015	OTM	11.9%	5.96	30	56%
CVIC2402	25.0%	100	1,213,000	0.105	OTM	20.6%	4.18	40	47%
CVNM2311	5.6%	190	109,100	0.02	OTM	18.0%	5.53	64	45%
CVNM2315	6.7%	160	200	0	OTM	28.9%	2.55	61	46%



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CVNM2401	0.0%	1250	750,300	0.909	ITM	11.7%	4.39	196	42%
CVNM2402	8.0%	270	1,168,400	0.269	OTM	6.8%	11.49	30	41%
CVNM2403	0.0%	10	89,200	0	OTM	10.3%	9.81	8	40%
CVPB2315	7.7%	140	373,700	0.05	OTM	15.5%	7.96	64	47%
CVPB2319	0.0%	320	16,000	0.004	OTM	17.5%	8.34	61	47%
CVPB2401	4.4%	1180	513,700	0.603	OTM	11.7%	5.22	196	35%
CVPB2402	4.2%	750	246,000	0.177	ITM	3.3%	9.01	30	45%
CVPB2403	3.5%	1190	178,600	0.205	ITM	7.7%	5.38	120	40%
CVPB2405	40.0%	140	1,097,400	0.127	OTM	2.2%	32.65	8	34%
CVPB2406	9.4%	350	950,800	0.316	OTM	6.8%	12.56	40	38%
CVRE2320	50.0%	60	27,200	0.001	OTM	79.8%	0.02	61	82%
CVRE2401	0.0%	70	223,000	0.015	OTM	20.7%	4.23	30	62%
CVRE2402	3.7%	280	357,000	0.096	OTM	36.4%	2.59	120	65%
CVRE2403	0.0%	10	22,100	0	OTM	38.6%	0.00	8	120%

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。

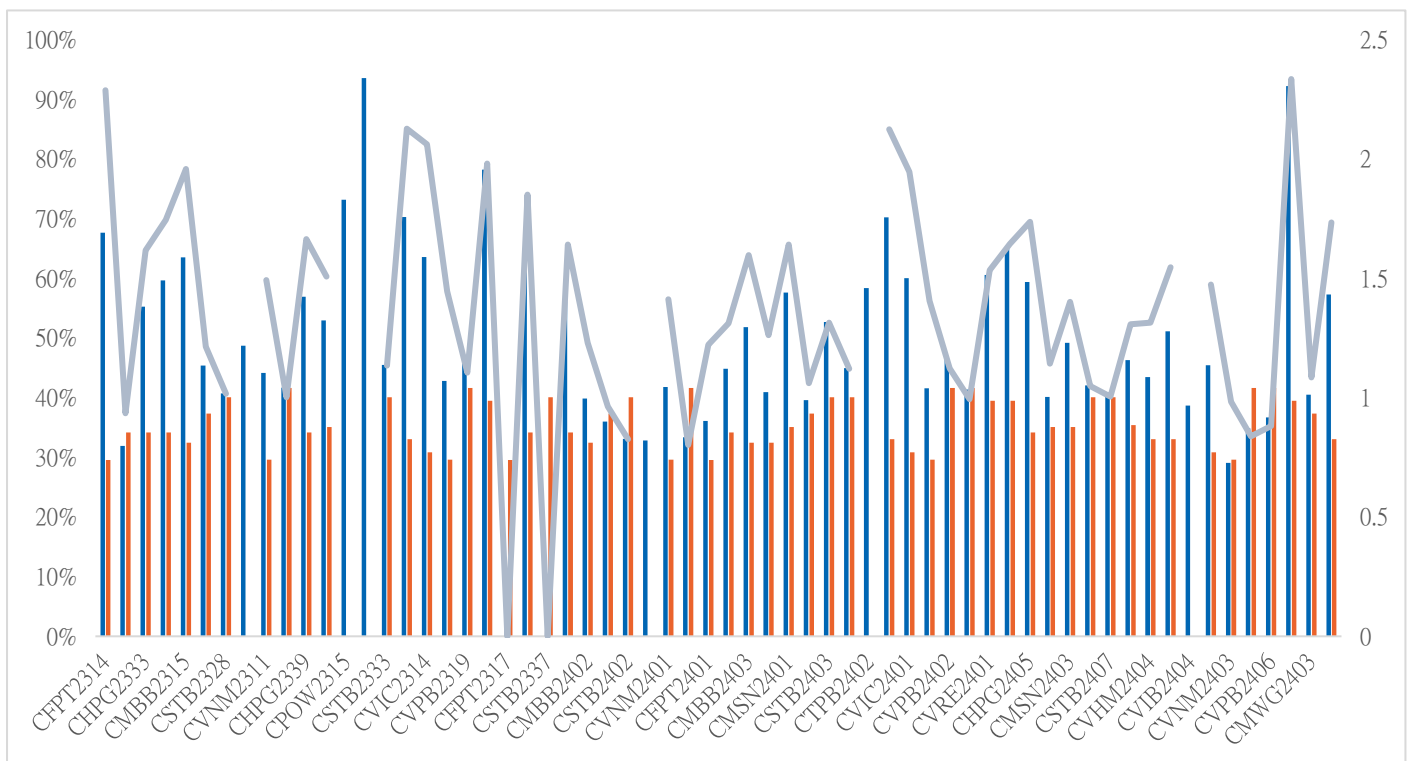
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標的股票的技术建議綜合表

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			136.50	-
HPG		26.95	下跌	下跌			27.13	-
MBB		24.85	下跌	上漲			25.27	-
MSN		74.20	下跌	上漲			76.54	-
MWG		65.60	下跌	上漲			66.86	-
POW		11.80	下跌	下跌			12.04	-
SHB		10.65	下跌	下跌			10.79	-
STB		35.50	下跌	上漲			35.63	-
TCB		23.90	下跌	上漲			24.26	-
TPB		16.95	下跌	上漲			17.39	-
VHM		41.55	下跌	上漲			43.67	-
VIB		18.60	下跌	上漲			19.10	-
VIC		41.80	下跌	下跌			42.53	-
VNM		65.80	下跌	下跌			67.42	-
VPB		19.85	下跌	上漲			20.36	-
VRE		18.05	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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聯繫方式

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