

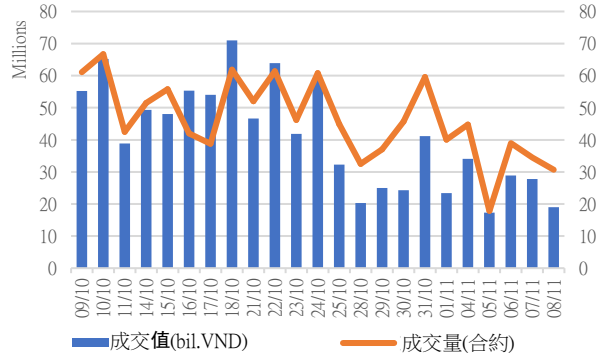


### 流動性較低水平

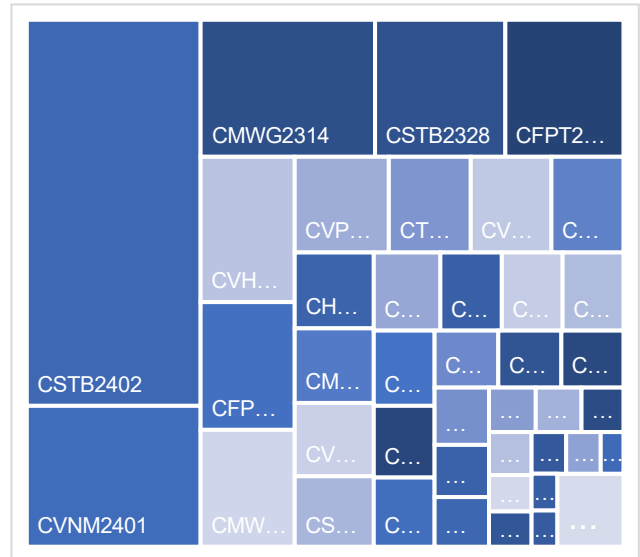
股票市場在尾盤的交易日持續處於相當負面的趨勢，當主要股指大幅收跌，流動性仍處於相當較低水平。權證市場的流動性比前一交易日有所下降，並維持較低水平，其中 STB 和 MWG 是交易最活躍的權證。我們持續建議投資者繼續觀察股票市場的走勢，並等待再次增加比例的機會。

2024/11/11

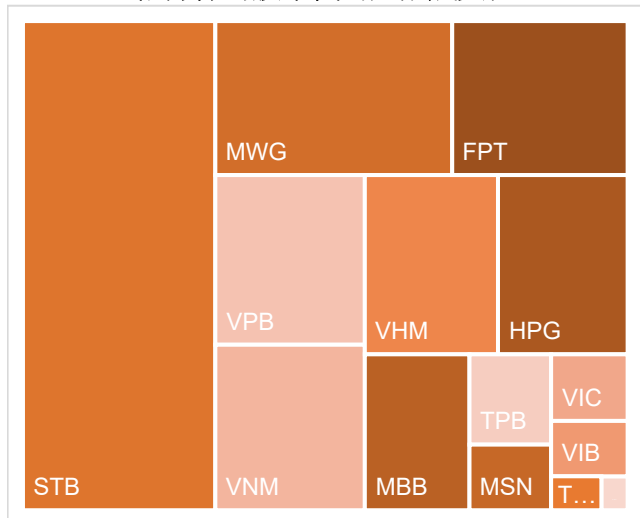
成交值和成交量



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%	5870	165,900	0.976	ITM	0.9%	2.68	62	67%
CFPT2317	0.0%	3750	8,000	0.029	ITM	0.0%	2.80	13	0%
CFPT2401	-6.0%	1410	491,700	0.726	ITM	0.8%	9.78	28	30%
CHPG2333	0.0%	360	739,400	0.263	ITM	4.9%	8.71	31	53%
CHPG2334	0.0%	360	594,100	0.213	ITM	9.0%	5.89	62	56%
CHPG2339	1.6%	1270	75,500	0.087	OTM	10.3%	5.82	59	58%
CHPG2342	3.7%	560	496,100	0.289	ITM	-0.4%	5.30	13	0%
CHPG2402	2.8%	1490	241,500	0.362	OTM	19.4%	3.48	194	55%
CHPG2403	-2.5%	390	677,600	0.274	OTM	18.7%	5.63	118	44%
CHPG2405	0.0%	10	33,500	0	OTM	22.3%	0.00	6	92%
CMBB2315	-3.2%	1530	75,800	0.113	ITM	4.1%	3.97	62	76%
CMBB2402	-3.9%	1720	94,500	0.163	ITM	9.4%	4.83	194	36%
CMBB2403	-11.9%	1040	340,800	0.356	ITM	2.2%	9.43	28	42%
CMBB2404	-5.8%	1460	288,800	0.415	ITM	7.6%	5.56	118	40%
CMSN2317	-3.4%	280	4,100	0.001	OTM	23.2%	3.57	59	58%
CMSN2401	-5.1%	930	229,300	0.219	OTM	23.7%	3.15	118	65%
CMSN2402	0.0%	10	47,900	0	OTM	14.9%	0.14	6	67%
CMSN2403	-30.0%	70	1,643,600	0.123	OTM	25.0%	5.32	38	47%
CMWG2314	-3.4%	1430	995,400	1.441	ITM	1.2%	4.36	62	42%
CMWG2401	-0.5%	2030	24,000	0.047	OTM	13.1%	4.69	194	40%
CMWG2402	-14.0%	740	252,000	0.188	ITM	3.3%	11.08	28	40%
CMWG2403	-8.2%	1340	481,500	0.663	ITM	9.4%	5.73	118	41%
CPOW2315	-8.1%	340	62,200	0.021	OTM	20.8%		59	70%
CSHB2306	-6.8%	410	3,200	0	OTM	23.4%		59	83%
CSTB2328	-4.3%	450	2,383,000	1.078	ITM	3.1%	7.09	62	35%
CSTB2333	-3.8%	1010	53,800	0.056	OTM	7.4%	8.90	59	40%
CSTB2337	-2.5%	1160	142,900	0.171	ITM	-1.1%	4.37	13	0%
CSTB2402	-2.6%	2270	1,706,300	4.053	ITM	3.7%	4.13	194	27%
CSTB2403	-5.6%	1360	11,000	0.015	ITM	-0.2%	6.21	28	0%
CSTB2404	-6.8%	1510	28,600	0.044	ITM	4.3%	4.60	118	39%
CSTB2405	-3.4%	1440	222,100	0.336	ITM	-0.3%	12.13	6	0%
CSTB2407	-6.0%	780	355,600	0.286	ITM	1.7%	8.61	38	34%
CTCB2402	-11.8%	150	773,600	0.11	OTM	17.8%	7.37	38	48%
CTPB2402	-3.2%	1200	398,300	0.472	ITM	1.9%		28	51%
CVHM2318	0.0%	400	51,400	0.02	OTM	38.6%	0.33	59	92%
CVHM2402	-3.4%	1690	74,400	0.126	OTM	20.7%	2.91	118	80%
CVHM2403	-10.7%	750	122,700	0.094	OTM	8.7%	6.37	28	74%
CVHM2404	-46.2%	210	3,059,500	0.825	ATM	2.1%	24.44	6	50%
CVHM2405	-14.3%	300	1,523,600	0.466	OTM	15.5%	4.73	38	58%
CVIB2305	-11.4%	390	531,500	0.215	ITM	7.3%		62	52%
CVIB2402	-1.3%	770	75,300	0.057	OTM	19.3%		194	37%
CVIB2404	0.0%	10	36,500	0	OTM	16.9%		6	77%
CVIC2314	54.5%	170	9,700	0.001	OTM	35.0%	0.58	59	66%



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CVIC2401	-36.7%	190	177,900	0.037	OTM	12.7%	6.58	28	50%
CVIC2402	-37.5%	50	4,217,100	0.288	OTM	22.3%	4.68	38	44%
CVNM2311	-5.0%	190	105,400	0.019	OTM	18.1%	5.23	62	46%
CVNM2315	-12.5%	140	29,100	0.004	OTM	29.0%	2.56	59	46%
CVNM2401	0.0%	1240	1,195,900	1.476	ITM	11.8%	4.40	194	42%
CVNM2402	-4.0%	240	387,400	0.086	OTM	6.6%	12.40	28	40%
CVNM2403	0.0%	10	29,100	0	OTM	10.5%	1.34	6	49%
CVPB2315	0.0%	130	734,600	0.09	OTM	17.3%	7.32	62	50%
CVPB2319	3.4%	300	216,700	0.057	OTM	19.4%	7.37	59	51%
CVPB2401	-3.6%	1070	232,000	0.252	OTM	12.7%	5.42	194	35%
CVPB2402	-19.1%	550	586,700	0.314	ITM	3.1%	11.10	28	38%
CVPB2403	-10.5%	1020	536,400	0.542	ITM	7.9%	5.89	118	38%
CVPB2405	-57.1%	30	586,900	0.018	OTM	2.9%	94.99	6	27%
CVPB2406	-14.8%	230	1,559,300	0.348	OTM	7.5%	16.30	38	34%
CVRE2320	0.0%	50	130,300	0.005	OTM	80.7%	0.02	59	82%
CVRE2401	-14.3%	60	290,500	0.014	OTM	21.1%	3.89	28	62%
CVRE2402	0.0%	270	65,700	0.017	OTM	36.9%	2.53	118	65%
CVRE2403	0.0%	10	-	0	OTM	39.4%	0.00	6	149%
CFPT2314	0.5%	5870	165,900	0.976	ITM	0.9%	2.68	62	67%

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。

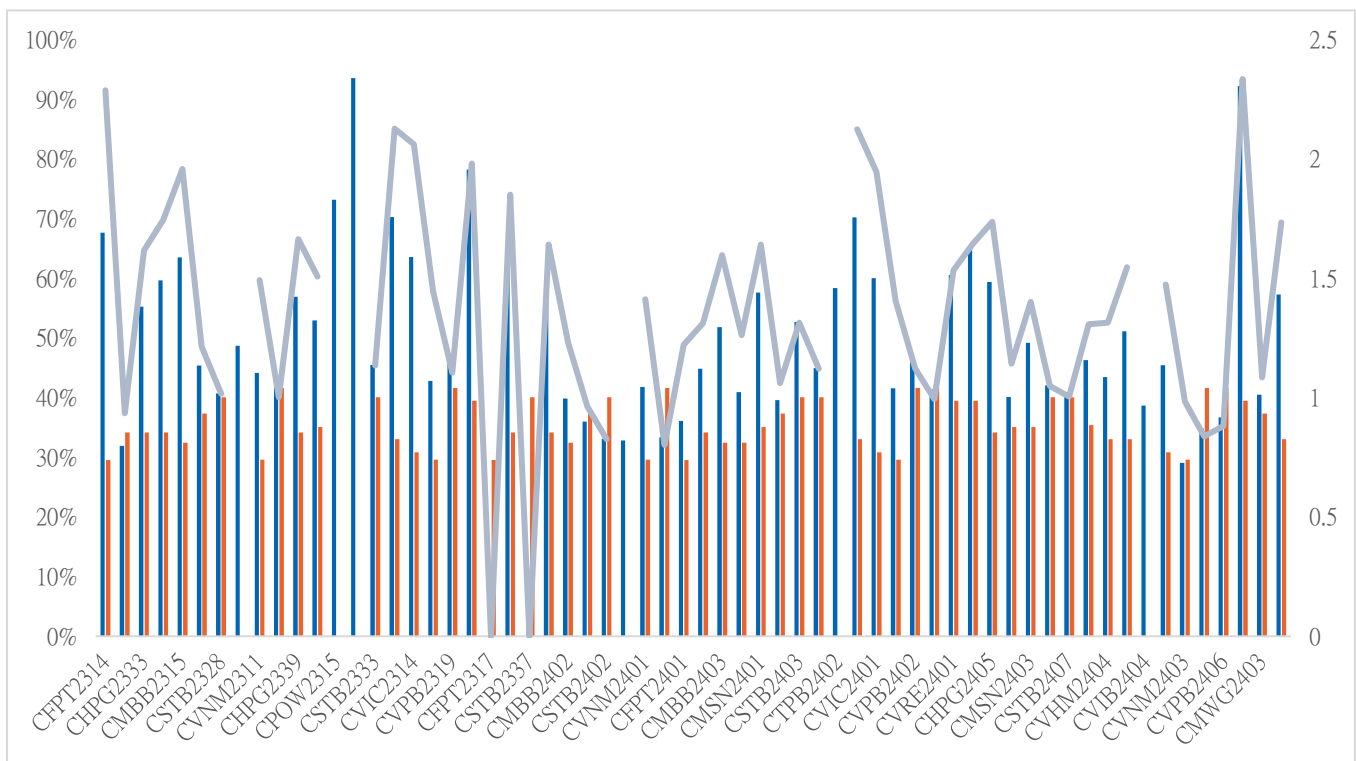
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標的股票的技术建議綜合表

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		135.80	下跌	上漲			136.50	-
HPG		27.00	下跌	下跌			27.13	-
MBB		24.55	下跌	上漲			25.27	-
MSN		72.30	下跌	下跌			75.93	-
MWG		65.00	下跌	上漲			66.86	-
POW		11.70	下跌	下跌			12.04	-
SHB		10.55	下跌	下跌			10.79	-
STB		35.50	下跌	上漲			35.63	-
TCB		23.60	下跌	上漲			24.26	-
TPB		16.65	下跌	上漲			17.39	-
VHM		40.00	下跌	下跌			42.93	-
VIB		18.30	下跌	上漲			19.07	-
VIC		41.05	下跌	下跌			42.53	-
VNM		65.70	下跌	下跌			67.42	-
VPB		19.50	下跌	上漲			20.25	-
VRE		17.95	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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