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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	-7.1%	5270	167,500	0.899	ITM	1.4%	2.86	51	83%
CFPT2317	-2.7%	3550	28,400	0.098	ITM	2.5%		2	
CFPT2401	-14.0%	1040	809,600	0.81	ITM	2.9%	11.19	17	57%
CHPG2333	-52.4%	100	888,100	0.082	OTM	5.7%	15.96	20	41%
CHPG2334	-16.0%	210	426,500	0.093	OTM	11.4%	6.36	51	54%
CHPG2339	-3.9%	990	2,500	0.002	OTM	15.0%	4.20	48	72%
CHPG2342	0.0%	420	1,183,500	0.494	ITM	0.7%		2	
CHPG2402	-0.7%	1350	35,200	0.048	OTM	25.2%	2.91	183	63%
CHPG2403	-8.6%	320	320,700	0.106	OTM	24.9%	4.11	107	52%
CMBB2315	-2.1%	1370	18,100	0.025	ITM	7.7%	4.05	51	103%
CMBB2402	-0.7%	1480	230,900	0.344	OTM	13.9%	4.51	183	43%
CMBB2403	-22.4%	450	392,800	0.192	ITM	3.2%	14.53	17	43%
CMBB2404	-3.8%	1010	1,100,000	1.111	OTM	10.2%	6.11	107	41%
CMSN2317	0.0%	250	1,700	0	OTM	27.0%	1.69	48	70%
CMSN2401	-2.2%	890	160,600	0.141	OTM	27.3%	2.47	107	73%
CMSN2403	0.0%	40	1,061,700	0.02	OTM	28.9%	0.97	27	58%
CMWG2314	-13.3%	780	3,446,300	2.789	ITM	3.2%	6.08	51	48%
CMWG2401	-5.1%	1290	229,900	0.301	OTM	22.8%	4.43	183	47%
CMWG2402	-42.9%	80	199,000	0.017	OTM	11.1%	15.45	17	45%
CMWG2403	-9.0%	610	292,700	0.179	OTM	17.4%	6.55	107	43%
CPOW2315	0.0%	280	31,400	0.008	OTM	25.1%		48	82%
CSHB2306	0.0%	480	-	0	OTM	30.3%		48	115%
CSTB2328	-20.0%	160	1,623,100	0.284	OTM	7.3%	11.48	51	35%
CSTB2333	-23.9%	350	121,900	0.046	OTM	15.2%	10.11	48	45%
CSTB2337	-1.4%	710	439,200	0.305	ITM	0.1%		2	
CSTB2402	-1.1%	1780	644,800	1.147	ITM	10.6%	4.04	183	45%
CSTB2403	-13.7%	630	141,300	0.091	ITM	1.8%	10.14	17	51%
CSTB2404	-8.7%	950	254,200	0.235	ITM	8.9%	5.24	107	46%
CSTB2407	-29.6%	190	386,200	0.084	OTM	5.7%	17.04	27	36%
CTCB2402	-22.2%	70	828,200	0.045	OTM	23.4%	2.07	27	58%
CTPB2402	-12.7%	690	187,700	0.136	ITM	2.1%		17	51%
CVHM2318	8.3%	130	52,300	0.006	OTM	28.2%	1.66	48	60%
CVHM2402	1.8%	1720	127,900	0.221	ITM	14.6%	3.71	107	70%
CVHM2403	22.2%	770	321,400	0.237	ITM	3.3%	10.29	17	62%
CVHM2405	15.6%	370	948,900	0.347	OTM	10.1%	6.94	27	60%
CVIB2305	-2.7%	360	73,200	0.026	ITM	8.0%		51	59%
CVIB2402	-1.4%	720	509,600	0.359	OTM	20.5%		183	39%
CVIC2314	-15.4%	110	2,300	0	OTM	36.6%	0.25	48	68%
CVIC2401	-7.7%	120	13,700	0.001	OTM	14.0%	2.66	17	61%
CVIC2402	-33.3%	20	2,284,300	0.046	OTM	24.1%	1.80	27	47%
CVNM2311	50.0%	60	429,000	0.017	OTM	21.2%	6.18	51	40%
CVNM2315	-28.6%	50	518,100	0.028	OTM	34.0%	1.09	48	47%
CVNM2401	-1.0%	1010	233,700	0.238	OTM	13.7%	4.55	183	42%
CVNM2402	-10.0%	90	117,400	0.01	OTM	9.3%	9.52	17	46%
CVPB2315	0.0%	80	1,174,300	0.092	OTM	22.2%	6.08	51	55%
CVPB2319	-26.1%	170	24,500	0.003	OTM	24.6%	5.68	48	56%
CVPB2401	-8.3%	1000	89,200	0.09	OTM	18.0%	4.78	183	44%
CVPB2402	-28.1%	230	106,200	0.025	OTM	5.2%	16.15	17	44%



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CVPB2403	-2.3%	860	80,200	0.066	OTM	12.0%	5.62	107	46%
CVPB2406	-30.0%	70	2,730,800	0.217	OTM	11.6%	24.31	27	38%
CVRE2320	0.0%	40	94,000	0.002	OTM	81.1%	0.00	48	89%
CVRE2401	-50.0%	20	144,200	0.002	OTM	20.6%	2.93	17	62%
CVRE2402	-4.0%	240	381,500	0.091	OTM	36.6%	2.48	107	66%

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。

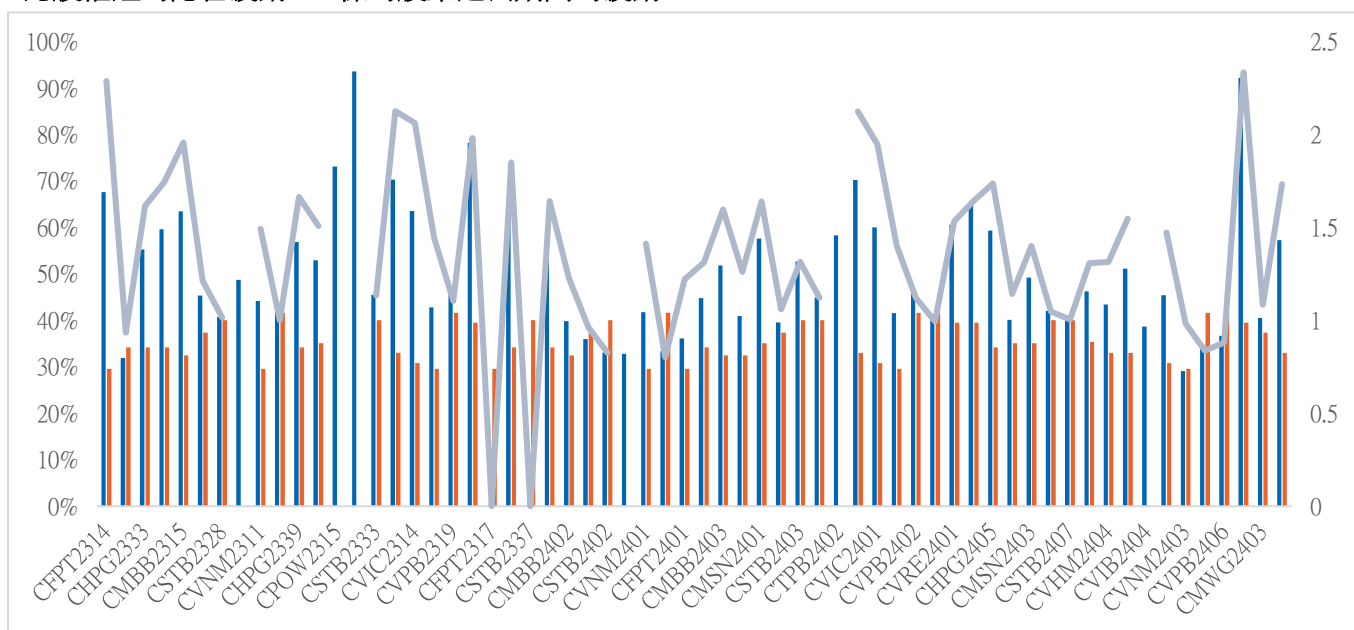
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標的股票的技术建議綜合表

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	138.30	130.00	下跌	上漲	154.92	19%	136.75	10.69
HPG		25.45	下跌	下跌			26.75	-
MBB		23.15	下跌	下跌			24.17	-
MSN		70.00	下跌	下跌			73.31	-
MWG		57.50	下跌	下跌			61.16	-
POW		11.20	下跌	下跌			11.78	-
SHB		10.10	下跌	下跌			10.49	-
STB		31.95	下跌	上漲			33.98	-
TCB		22.40	下跌	上漲			23.21	-
TPB		15.80	下跌	下跌			16.44	-
VHM		42.20	下跌	下跌			42.30	-
VIB		18.05	下跌	下跌			18.75	-
VIC		40.35	下跌	下跌			41.78	-
VNM		63.00	下跌	下跌			64.92	-
VPB		18.50	下跌	下跌			19.43	-
VRE		17.90	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
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
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
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
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
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
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
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
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



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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

源自：FiinPro, YSVN



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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.

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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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Restricted: The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

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