

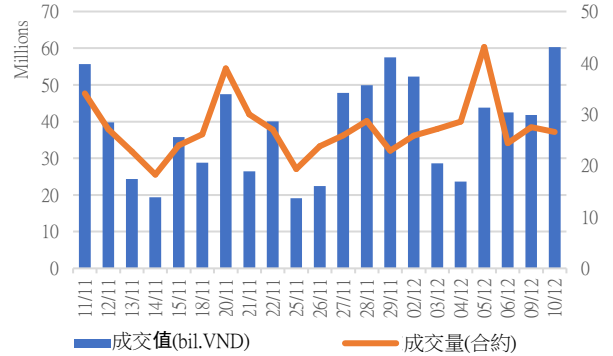


# FPT 權證為焦點

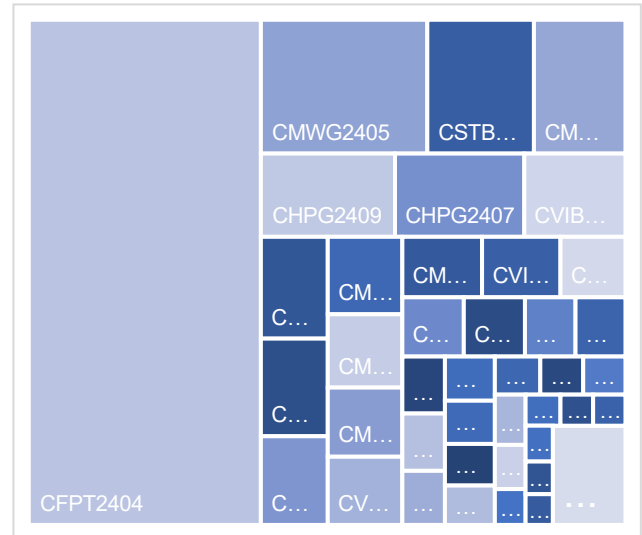
2024/12/11

股票市場在當日的交易日處於相當平衡的趨勢，現金流仍集中在 VN30 以外的股票，而 VN30 中的股票沒有值得關注的波動。由於 CFPT2404 權證的突然交易，權證市場的流動性比前一交易日大幅增加，其他認股權證如 MWG、HPG 是強勁交易的權證。我們建議投資者繼續利用市場下跌的機會以增加比例。

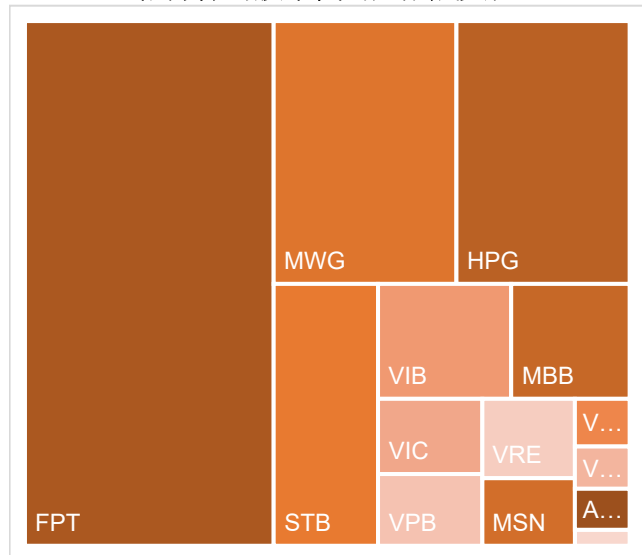
成交值和成交量



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
CACB2403	-6.9%	670	205,000	0.139	ITM	9.2%		139	37%
CACB2404	-2.2%	910	176,100	0.159	ITM	13.0%		230	39%
CACB2405	-1.0%	960	5,300	0.005	OTM	15.7%		155	56%
CFPT2314	3.6%	7520	40,200	0.297	ITM	0.5%	2.32	30	108%
CFPT2402	4.5%	7850	29,700	0.23	ITM	10.5%	3.66	230	46%
CFPT2403	3.8%	7080	61,700	0.429	ITM	8.5%	4.19	139	52%
CFPT2404	5.0%	3180	5,407,200	16.767	ITM	12.1%	2.72	329	54%
CHPG2334	16.0%	290	1,228,200	0.349	ITM	3.7%	9.18	30	48%
CHPG2339	21.4%	850	168,800	0.126	ITM	4.0%	10.88	27	46%
CHPG2402	0.0%	1280	749,200	0.972	OTM	13.5%	4.52	162	46%
CHPG2403	-2.9%	330	749,500	0.248	OTM	14.1%	7.35	86	41%
CHPG2406	1.6%	1310	406,800	0.521	OTM	19.1%	3.26	322	46%
CHPG2407	3.8%	1080	1,466,400	1.529	ITM	8.7%	4.54	139	46%
CHPG2408	2.6%	1190	711,200	0.846	ITM	13.8%	3.78	230	45%
CHPG2409	2.6%	2010	798,300	1.588	ITM	11.2%	3.42	329	38%
CMBB2315	-0.8%	1290	181,800	0.234	ITM	1.5%	4.77	30	71%
CMBB2402	-3.0%	1610	421,500	0.691	ITM	9.8%	4.93	162	40%
CMBB2404	-5.0%	1140	711,700	0.825	ITM	6.3%	6.79	86	38%
CMBB2405	-3.1%	630	57,100	0.035	OTM	17.6%	4.72	230	38%
CMBB2406	-3.6%	530	110,700	0.058	OTM	11.8%	5.89	139	38%
CMBB2407	0.0%	1680	200	0	OTM	21.1%	3.81	329	40%
CMSN2317	-66.7%	30	1,100	0	OTM	19.8%	7.92	27	45%
CMSN2401	-4.3%	670	137,500	0.094	OTM	20.2%	3.89	86	61%
CMSN2403	0.0%	10	203,300	0.002	OTM	23.9%	0.00	6	136%
CMSN2404	-4.2%	2270	9,100	0.02	OTM	21.2%	3.84	230	47%
CMSN2405	-4.9%	1560	473,600	0.734	OTM	17.2%	4.92	139	47%
CMSN2406	0.0%	1740	-	0	OTM	23.0%	3.62	329	43%
CMWG2314	-4.9%	980	522,000	0.516	ITM	0.8%	5.96	30	46%
CMWG2401	-0.6%	1600	74,200	0.119	OTM	18.1%	4.45	162	48%
CMWG2403	-1.3%	770	209,300	0.155	OTM	12.3%	6.86	86	43%
CMWG2405	-4.4%	1310	2,365,600	3.187	OTM	17.2%	5.04	139	46%
CMWG2406	-3.0%	1960	881,700	1.75	OTM	21.4%	3.79	230	48%
CMWG2407	-14.4%	1130	680,200	0.781	OTM	26.3%	4.14	329	40%
CMWG2408	-1.6%	1270	3,000	0.003	OTM	19.4%	3.77	155	56%
CPOW2315	3.7%	280	69,200	0.019	OTM	10.8%		27	68%
CSHB2306	25.0%	50	91,200	0.004	OTM	19.2%		27	56%
CSHB2401	0.0%	850	4,000	0.003	OTM	27.5%		155	77%
CSTB2328	0.0%	250	3,732,700	0.931	ITM	4.5%	9.87	30	46%
CSTB2333	-26.2%	310	86,400	0.028	OTM	9.6%	13.68	27	45%
CSTB2402	-1.0%	1980	1,021,200	2.04	ITM	7.3%	4.15	162	42%
CSTB2404	-3.4%	1140	272,600	0.309	ITM	6.1%	5.23	86	48%
CSTB2407	-7.4%	250	1,244,700	0.316	ITM	1.5%	23.53	6	73%
CSTB2408	-1.4%	710	80,800	0.058	OTM	15.9%	5.44	139	44%



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CSTB2409	-1.0%	1030	18,200	0.019	OTM	19.8%	4.16	230	45%
CSTB2410	0.7%	1370	200	0	OTM	25.7%	3.99	329	41%
CSTB2411	0.0%	1570	2,000	0.003	OTM	20.2%	2.99	155	72%
CTCB2402	0.0%	10	1,832,300	0.018	OTM	14.4%	0.00	6	95%
CTCB2403	-17.0%	730	97,900	0.073	OTM	23.3%	3.47	329	44%
CTCB2404	0.0%	1090	3,000	0.003	OTM	26.6%	2.43	247	71%
CTPB2403	-2.0%	960	10,100	0.009	OTM	24.6%		155	76%
CVHM2318	-50.0%	10	35,500	0	OTM	30.7%	0.71	27	52%
CVHM2402	-5.8%	1300	29,700	0.037	OTM	14.0%	4.15	86	67%
CVHM2405	0.0%	10	1,477,600	0.014	OTM	10.0%	0.07	6	74%
CVHM2406	-6.0%	780	50,700	0.04	OTM	29.7%	3.96	230	44%
CVHM2407	-11.1%	480	142,000	0.071	OTM	24.3%	5.16	139	43%
CVHM2408	-7.7%	2400	90,500	0.193	ITM	16.2%	3.01	329	49%
CVHM2409	-5.0%	1510	400	0	OTM	21.0%	3.07	247	56%
CVIB2305	-2.6%	380	388,600	0.145	ITM	1.5%		30	38%
CVIB2402	1.2%	840	807,600	0.678	OTM	13.7%		162	35%
CVIB2405	-0.7%	1360	28,300	0.038	ITM	7.4%		139	40%
CVIB2406	0.0%	700	22,700	0.016	ITM	13.0%		230	40%
CVIB2407	7.3%	1920	603,000	1.199	ITM	13.2%		329	39%
CVIB2408	1.0%	1030	300	0	OTM	22.4%		155	82%
CVIC2314	0.0%	30	18,800	0	OTM	32.8%	0.05	27	66%
CVIC2402	0.0%	10	958,500	0.009	OTM	21.5%	0.00	6	132%
CVIC2404	-10.5%	940	335,900	0.33	OTM	13.5%	5.32	139	42%
CVIC2405	-6.2%	1360	527,700	0.727	OTM	17.6%	4.01	230	44%
CVNM2311	50.0%	30	372,400	0.008	OTM	19.1%	5.13	30	42%
CVNM2315	0.0%	30	-	0	OTM	32.0%	0.08	27	57%
CVNM2401	-1.8%	1090	132,200	0.143	ITM	13.1%	4.44	162	46%
CVNM2405	-4.7%	1020	30,100	0.03	OTM	12.8%	6.88	139	34%
CVNM2406	-3.4%	1430	36,800	0.053	OTM	16.9%	5.23	230	35%
CVNM2407	-43.2%	960	78,900	0.079	OTM	15.4%	5.88	329	26%
CVPB2315	-33.3%	20	500,800	0.01	OTM	15.7%	22.70	30	39%
CVPB2319	-25.0%	60	67,500	0.004	OTM	18.7%	11.59	27	49%
CVPB2401	-0.9%	1100	397,500	0.422	OTM	14.4%	4.94	162	43%
CVPB2403	-2.2%	910	86,200	0.076	ITM	8.2%	6.22	86	43%
CVPB2406	0.0%	10	23,800	0	OTM	6.6%	20.98	6	54%
CVPB2407	-5.3%	540	424,200	0.222	OTM	20.3%	4.43	230	43%
CVPB2408	-9.1%	700	402,200	0.281	OTM	16.4%	6.09	139	42%
CVPB2409	-2.9%	1000	2,700	0.002	OTM	24.7%	4.70	329	37%
CVPB2410	-2.6%	1130	300	0	OTM	26.7%	2.87	247	61%
CVRE2320	0.0%	20	13,800	0	OTM	84.5%	0.00	27	114%
CVRE2402	0.0%	120	265,500	0.029	OTM	36.6%	3.03	86	59%
CVRE2405	-5.3%	720	83,500	0.061	OTM	16.5%	5.45	139	44%
CVRE2406	-3.6%	530	640,600	0.349	OTM	20.3%	4.14	230	45%
CVRE2407	-1.6%	1850	299,300	0.56	ITM	12.3%	3.37	329	39%
CVRE2408	-3.1%	940	300	0	OTM	30.0%	2.77	247	61%



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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。

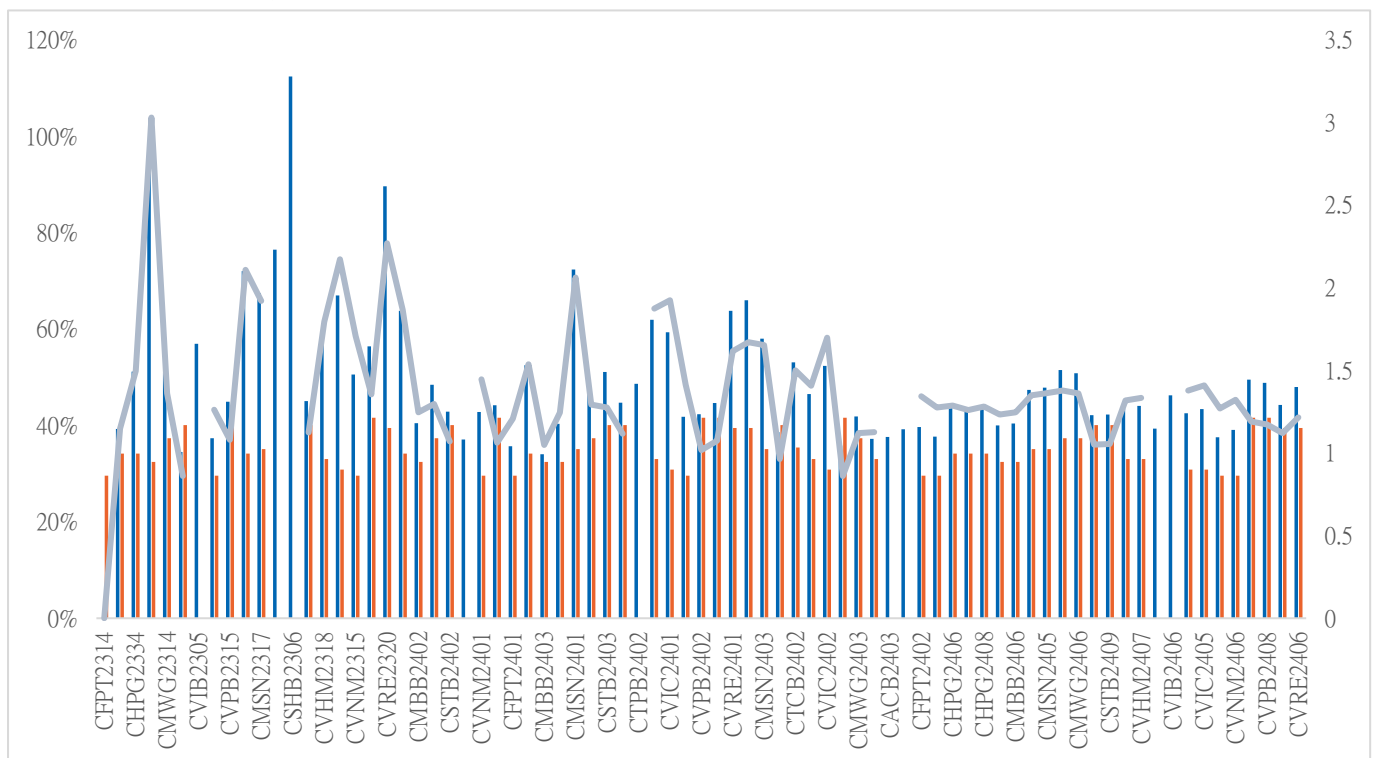
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標的股票的技术建議綜合表

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
ACB	25,15	25,35	上漲	上漲	28,94	14%	24,96	19,47
FPT	135,20	149,50	上漲	上漲	151,45	1%	143,16	(2,04)
HPG	26,75	27,90	上漲	上漲	30,75	10%	26,87	(33,98)
MBB	24,55	24,25	上漲	上漲	27,60	14%	23,76	3,88
MSN	73,20	72,70	上漲	下跌	82,47	13%	71,17	4,57
MWG	60,20	60,80	上漲	下跌	68,13	12%	58,34	4,27
POW	12,15	12,65	上漲	下跌	13,49	7%	12,13	71,01
SHB	10,50	10,35	上漲	下跌	12,80	24%	10,12	6,05
STB	33,95	33,50	上漲	上漲	38,53	15%	32,39	2,94
TCB	23,50	24,05	上漲	上漲	25,23	5%	23,37	13,00
TPB	16,45	16,35	上漲	下跌	17,74	8%	15,80	1,97
VHM		40,95	下跌	下跌			42,47	-
VIB	18,90	19,30	上漲	上漲	22,26	15%	18,76	24,81
VIC	41,85	41,20	上漲	下跌	47,48	15%	40,99	6,57
VNM		63,90	下跌	下跌			64,92	-
VPB	19,50	19,25	上漲	上漲	22,65	18%	18,73	4,11

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

源自：FiinPro, YSVN

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
CACB2403	SSI	6 月	4	1,000	30,000,000	25,000	24/04/2025
CACB2404	SSI	9 月	4	1,300	25,000,000	25,000	24/07/2025
CACB2405	MBS	6 月	4	1,000	2,000,000	25,500	12/05/2025
CFPT2314	SSI	16 月	8.58	2,600	11,000,000	85,750	07/01/2025
CFPT2402	SSI	9 月	3.97	6,300	6,000,000	134,064	24/07/2025
CFPT2403	SSI	6 月	3.97	5,100	6,000,000	134,064	24/04/2025
CFPT2404	ACBS	12 月	14.9	2,600	12,000,000	120,161	31/10/2025
CHPG2334	SSI	16 月	7.27	1,000	25,000,000	26,814	07/01/2025
CHPG2339	KISVN	15 月	1.82	4,100	3,000,000	27,470	02/01/2025
CHPG2402	ACBS	12 月	2.73	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
CHPG2406	SSI	12 月	4	1,300	25,000,000	28,000	24/10/2025
CHPG2407	SSI	6 月	4	1,100	35,000,000	26,000	24/04/2025
CHPG2408	SSI	9 月	4	1,200	30,000,000	27,000	24/07/2025
CHPG2409	ACBS	12 月	3	2,300	20,000,000	25,000	31/10/2025
CMBB2315	SSI	16 月	3.91	1,300	20,000,000	19,569	07/01/2025
CMBB2402	ACBS	12 月	1.96	2,000	11,000,000	23,483	19/05/2025
CMBB2404	HCM	9 月	2	1,400	7,000,000	23,500	04/03/2025
CMBB2405	SSI	9 月	4	1,100	27,000,000	26,000	24/07/2025
CMBB2406	SSI	6 月	4	1,000	33,000,000	25,000	24/04/2025
CMBB2407	ACBS	12 月	2	2,600	15,000,000	26,000	31/10/2025
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
CMSN2404	SSI	9 月	4	3,800	10,000,000	79,000	24/07/2025
CMSN2405	SSI	6 月	4	3,100	12,000,000	79,000	24/04/2025
CMSN2406	ACBS	12 月	6	2,700	6,000,000	79,000	31/10/2025
CMWG2314	SSI	16 月	9.92	1,400	40,000,000	51,590	07/01/2025
CMWG2401	ACBS	12 月	3.97	2,000	10,000,000	65,479	19/05/2025
CMWG2403	HCM	9 月	4.96	1,900	15,000,000	64,487	04/03/2025
CMWG2405	SSI	6 月	4	2,500	15,000,000	66,000	24/04/2025
CMWG2406	SSI	9 月	4	3,100	12,000,000	66,000	24/07/2025
CMWG2407	ACBS	12 月	6	2,200	18,000,000	70,000	31/10/2025
CMWG2408	MBS	6 月	6	1,500	3,000,000	65,000	12/05/2025
CPOW2315	KISVN	15 月	2	1,800	3,000,000	13,456	02/01/2025
CSHB2306	KISVN	15 月	1.92	2,000	2,000,000	12,238	02/01/2025
CSHB2401	MBS	6 月	2	1,000	2,000,000	11,500	12/05/2025
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
CSTB2402	ACBS	12 月	3	1,800	10,500,000	30,000	19/05/2025
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
CSTB2408	SSI	6 月	4	1,300	30,000,000	36,000	24/04/2025
CSTB2409	SSI	9 月	4	1,600	25,000,000	36,000	24/07/2025
CSTB2410	ACBS	12 月	3	2,200	11,000,000	38,000	31/10/2025



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CSTB2411	MBS	6 月	4	1,600	4,000,000	34,000	12/05/2025
CTCB2402	SSI	6 月	2	1,800	20,000,000	27,500	12/12/2024
CTCB2403	ACBS	12 月	5	1,200	12,000,000	26,000	31/10/2025
CTCB2404	MBS	9 月	5	1,000	3,000,000	25,000	12/08/2025
CTPB2403	MBS	6 月	3	1,000	2,000,000	17,500	12/05/2025
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
CVHM2405	SSI	6 月	4	1,200	25,000,000	45,000	12/12/2024
CVHM2406	SSI	9 月	4	2,000	20,000,000	50,000	24/07/2025
CVHM2407	SSI	6 月	4	1,700	25,000,000	49,000	24/04/2025
CVHM2408	ACBS	12 月	4	2,600	7,000,000	38,000	31/10/2025
CVHM2409	MBS	9 月	5	1,500	3,000,000	42,000	12/08/2025
CVIB2305	SSI	16 月	4.84	1,000	25,000,000	17,752	07/01/2025
CVIB2402	ACBS	12 月	1.71	2,000	10,000,000	20,515	19/05/2025
CVIB2405	SSI	6 月	2	1,700	15,000,000	18,000	24/04/2025
CVIB2406	SSI	9 月	4	1,000	25,000,000	19,000	24/07/2025
CVIB2407	ACBS	12 月	2	2,400	9,000,000	18,000	31/10/2025
CVIB2408	MBS	6 月	4	1,000	2,000,000	19,500	12/05/2025
CVIC2314	KISVN	15 月	5	2,900	3,000,000	54,567	02/01/2025
CVIC2402	SSI	6 月	4	1,400	23,000,000	50,000	12/12/2024
CVIC2404	SSI	6 月	4	1,700	20,000,000	43,000	24/04/2025
CVIC2405	SSI	9 月	4	2,100	18,000,000	43,000	24/07/2025
CVNM2311	SSI	16 月	9.48	2,200	12,000,000	75,817	07/01/2025
CVNM2315	KISVN	15 月	3.79	4,400	3,000,000	84,240	02/01/2025
CVNM2401	ACBS	12 月	7.74	1,600	8,000,000	63,827	19/05/2025
CVNM2405	SSI	6 月	4	2,500	12,000,000	68,000	24/04/2025
CVNM2406	SSI	9 月	4	3,000	10,000,000	69,000	24/07/2025
CVNM2407	ACBS	12 月	6	2,500	9,000,000	68,000	31/10/2025
CVPB2315	SSI	16 月	5.43	1,000	80,000,000	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	1.9	1,300	9,000,000	19,939	19/05/2025
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
CVPB2407	SSI	9 月	4	1,000	40,000,000	21,000	24/07/2025
CVPB2408	SSI	6 月	2	1,600	25,000,000	21,000	24/04/2025
CVPB2409	ACBS	12 月	2	1,800	11,000,000	22,000	31/10/2025
CVPB2410	MBS	9 月	3	1,200	3,000,000	21,000	12/08/2025
CVRE2320	KISVN	15 月	2	3,500	3,000,000	32,333	02/01/2025
CVRE2402	HCM	9 月	4	1,000	15,000,000	23,500	04/03/2025
CVRE2405	SSI	6 月	2	1,500	12,000,000	19,000	24/04/2025
CVRE2406	SSI	9 月	4	1,000	18,000,000	19,000	24/07/2025
CVRE2407	ACBS	12 月	2	2,500	6,000,000	16,000	31/10/2025
CVRE2408	MBS	9 月	3	1,100	3,000,000	20,000	12/08/2025
CVPB2406	SSI	6 月	2	1,600	27,000,000	20,500	12/12/2024
CVPB2407	SSI	9 月	4	1,000	40,000,000	21,000	24/07/2025
CVPB2408	SSI	6 月	2	1,600	25,000,000	21,000	24/04/2025



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