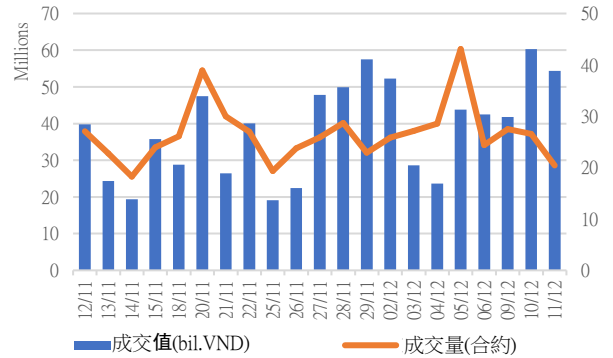


## 短期獲利壓力增加

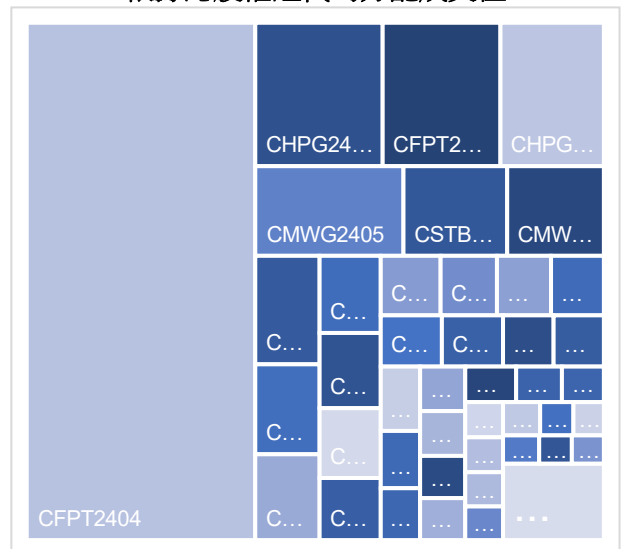
股票市場在當日的交易日處於相當平靜的趨勢，拋售方面佔主導地位，VN30 中的許多股票收盤下跌。權證市場的流動性比前一交易日微有下降，其他認股權證如 FPT、HPG 也強勁交易。我們建議投資者繼續利用市場下跌以增加股票比例。

2024/12/12

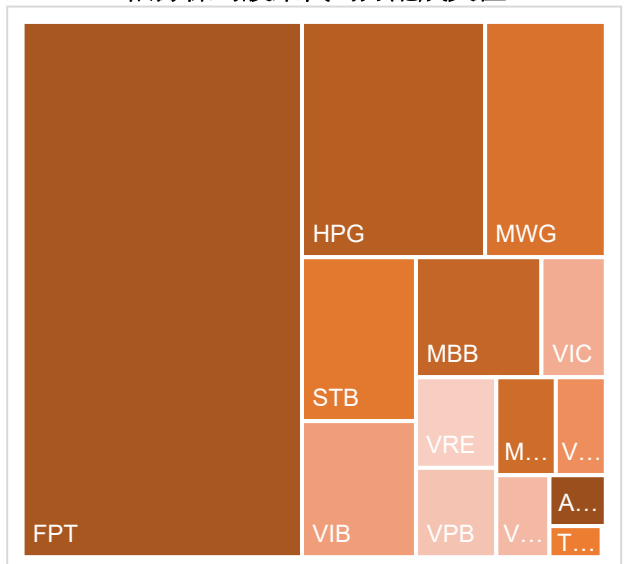
成交值和成交量



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	0.0%	670	445,600	0.293	ITM	9.0%		138	37%
CACB2404	-2.2%	890	54,300	0.049	ITM	12.4%		229	38%
CACB2405	-3.1%	930	13,100	0.012	OTM	15.0%		154	54%
CFPT2314	2.1%	7680	286,500	2.195	ITM	0.7%	2.29	29	126%
CFPT2402	2.4%	8040	49,900	0.411	ITM	10.3%	3.64	229	46%
CFPT2403	11.3%	7880	78,700	0.611	ITM	9.9%	3.84	138	61%
CFPT2404	10.7%	3520	4,690,100	15.379	ITM	14.7%	2.49	328	65%
CHPG2334	-6.9%	270	214,600	0.06	ITM	3.7%	9.55	29	47%
CHPG2339	2.4%	870	19,900	0.015	ITM	4.7%	10.15	26	52%
CHPG2402	-6.3%	1200	1,950,800	2.377	OTM	13.3%	4.72	161	44%
CHPG2403	0.0%	330	139,100	0.044	OTM	14.7%	7.03	85	42%
CHPG2406	-3.1%	1270	26,800	0.035	OTM	19.2%	3.31	321	46%
CHPG2407	-3.7%	1040	721,500	0.751	ITM	8.7%	4.63	138	45%
CHPG2408	-2.5%	1160	123,900	0.145	ITM	14.0%	3.81	229	45%
CHPG2409	-2.0%	1970	979,300	1.933	ITM	11.4%	3.44	328	38%
CMBB2315	0.8%	1300	183,900	0.236	ITM	1.5%	4.75	29	73%
CMBB2402	-0.6%	1600	373,500	0.598	ITM	9.5%	5.00	161	39%
CMBB2404	0.0%	1140	365,300	0.405	ITM	6.1%	6.86	85	38%
CMBB2405	-3.2%	610	106,000	0.065	OTM	17.0%	4.91	229	37%
CMBB2406	-5.7%	500	798,200	0.406	OTM	11.1%	6.30	138	36%
CMBB2407	-0.6%	1670	96,300	0.16	OTM	20.7%	3.86	328	39%
CMSN2317	100.0%	60	14,100	0	OTM	20.1%	3.55	26	55%
CMSN2401	1.5%	680	315,400	0.213	OTM	20.3%	3.81	85	62%
CMSN2403	0.0%	10	27,200	0	OTM	23.9%	0.00	5	192%
CMSN2404	-3.5%	2190	20,300	0.046	OTM	20.7%	3.98	229	46%
CMSN2405	-2.6%	1520	86,400	0.132	OTM	17.0%	5.04	138	46%
CMSN2406	-11.5%	1540	207,300	0.332	OTM	21.4%	4.09	328	38%
CMWG2314	-6.1%	920	1,203,200	1.125	ITM	1.2%	6.19	29	51%
CMWG2401	-2.5%	1560	76,300	0.119	OTM	19.4%	4.30	161	50%
CMWG2403	-5.2%	730	376,500	0.267	OTM	13.5%	6.64	85	45%
CMWG2405	-4.6%	1250	1,359,900	1.723	OTM	18.3%	4.92	138	48%
CMWG2406	-3.6%	1890	86,100	0.165	OTM	22.6%	3.74	229	49%
CMWG2407	-3.5%	1090	119,300	0.132	OTM	27.6%	4.09	328	41%
CMWG2408	-3.9%	1220	1,000	0.001	OTM	20.5%	3.69	154	57%
CPOW2315	-7.1%	260	58,200	0.015	OTM	12.7%		26	75%
CSHB2306	20.0%	60	34,400	0.001	OTM	16.5%		26	55%
CSHB2401	5.9%	900	1,000	0	OTM	25.5%		154	76%
CSTB2328	-12.0%	220	1,127,100	0.248	ITM	3.3%	11.58	29	37%
CSTB2333	3.2%	320	69,500	0.02	OTM	9.2%	13.77	26	45%
CSTB2402	-3.0%	1920	624,600	1.204	ITM	6.3%	4.33	161	38%
CSTB2404	-0.9%	1130	177,800	0.196	ITM	5.6%	5.36	85	45%
CSTB2407	-20.0%	200	401,100	0.074	ITM	0.4%	34.83	5	56%
CSTB2408	-5.6%	670	642,200	0.436	OTM	14.9%	5.87	138	42%
CSTB2409	-3.9%	990	116,900	0.117	OTM	18.8%	4.39	229	43%
CSTB2410	-2.9%	1330	15,800	0.02	OTM	24.8%	4.16	328	40%
CSTB2411	-1.9%	1540	2,000	0.003	OTM	19.3%	3.10	154	70%
CTCB2402	0.0%	10	131,600	0.001	OTM	14.0%	0.00	5	131%
CTCB2403	1.4%	740	240,600	0.173	OTM	23.0%	3.47	328	44%

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CTCB2404	-0.9%	1080	26,000	0.028	OTM	25.9%	2.49	246	70%
CTPB2403	-1.0%	950	100	0	OTM	24.8%		154	76%
CVHM2318	200.0%	30	67,600	0.001	OTM	31.2%	0.16	26	65%
CVHM2402	-3.8%	1250	27,100	0.034	OTM	13.8%	4.25	85	66%
CVHM2405	0.0%	10	26,600	0	OTM	10.3%	0.00	5	106%
CVHM2406	-3.8%	750	617,500	0.464	OTM	29.7%	4.06	229	44%
CVHM2407	-2.1%	470	127,600	0.06	OTM	24.6%	5.14	138	43%
CVHM2408	-16.3%	2010	24,400	0.052	ITM	12.7%	3.57	328	38%
CVHM2409	0.7%	1520	200	0	OTM	21.4%	3.02	246	57%
CVIB2305	-7.9%	350	911,400	0.337	ITM	1.5%		29	37%
CVIB2402	-3.6%	810	1,075,900	0.905	OTM	14.4%		161	35%
CVIB2405	-4.4%	1300	317,800	0.419	ITM	7.6%		138	40%
CVIB2406	-1.4%	690	380,700	0.262	ITM	13.6%		229	41%
CVIB2407	-3.6%	1850	2,100	0.003	ITM	13.3%		328	39%
CVIB2408	-1.0%	1020	1,000	0.001	OTM	23.1%		154	83%
CVIC2314	0.0%	30	7,900	0	OTM	32.5%	0.04	26	67%
CVIC2402	0.0%	10	32,800	0	OTM	21.2%	0.00	5	185%
CVIC2404	-3.2%	910	771,400	0.715	OTM	12.9%	5.56	138	41%
CVIC2405	-1.5%	1340	187,500	0.245	OTM	17.1%	4.10	229	43%
CVNM2311	0.0%	30	480,500	0.009	OTM	18.5%	5.39	29	42%
CVNM2315	0.0%	30	65,100	0.001	OTM	31.4%	0.07	26	58%
CVNM2401	-0.9%	1080	305,200	0.333	ITM	12.4%	4.57	161	45%
CVNM2405	4.9%	1070	53,000	0.056	OTM	12.6%	6.73	138	35%
CVNM2406	0.7%	1440	51,100	0.075	OTM	16.4%	5.30	229	34%
CVNM2407	4.2%	1000	67,800	0.067	OTM	15.3%	5.74	328	26%
CVPB2315	50.0%	30	1,241,200	0.027	OTM	16.0%	14.55	29	45%
CVPB2319	0.0%	60	55,300	0.002	OTM	18.7%	10.76	26	50%
CVPB2401	0.0%	1100	472,000	0.492	OTM	14.4%	4.93	161	44%
CVPB2403	-2.2%	890	92,400	0.08	ITM	7.9%	6.36	85	43%
CVPB2406	0.0%	10	26,600	0	OTM	6.6%	1.97	5	77%
CVPB2407	-1.9%	530	516,900	0.262	OTM	20.1%	4.51	229	43%
CVPB2408	-1.4%	690	28,500	0.019	OTM	16.3%	6.16	138	41%
CVPB2409	-2.0%	980	10,000	0.009	OTM	24.5%	4.79	328	37%
CVPB2410	-1.8%	1110	2,000	0.002	OTM	26.4%	2.92	246	60%
CVRE2320	-50.0%	10	263,700	0.002	OTM	86.5%	0.00	26	108%
CVRE2402	0.0%	120	99,500	0.011	OTM	38.2%	2.62	85	61%
CVRE2405	-5.6%	680	248,900	0.168	OTM	17.3%	5.45	138	45%
CVRE2406	-3.8%	510	340,300	0.171	OTM	21.3%	4.12	229	46%
CVRE2407	-4.3%	1770	312,100	0.553	ITM	12.6%	3.43	328	39%
CVRE2408	-2.1%	920	2,500	0.002	OTM	31.2%	2.71	246	62%

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。

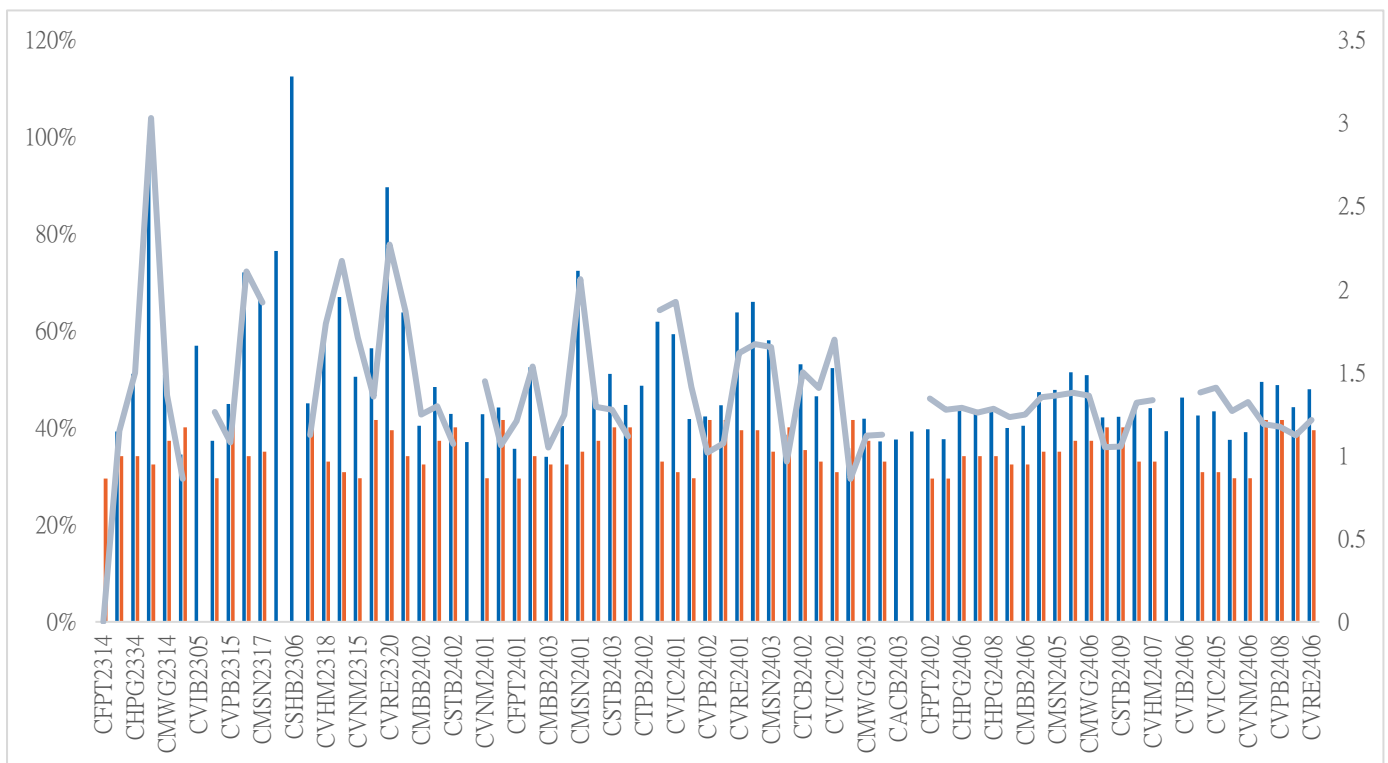
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標的股票的技术建議綜合表

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	25.40	上漲	上漲	28.94	14%	24.96	19.47
FPT	135.20	150.50	上漲	上漲	151.45	1%	144.27	(1.79)
HPG	26.75	27.75	上漲	上漲	30.75	11%	26.87	(33.98)
MBB	24.55	24.30	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	60.00	上漲	下跌	68.13	14%	58.34	4.27
POW	12.15	12.40	上漲	下跌	13.49	9%	12.13	71.01
SHB	10.50	10.60	上漲	下跌	12.80	21%	10.25	9.11
STB	33.95	33.65	上漲	上漲	38.53	14%	32.39	2.94
TCB	23.50	24.15	上漲	上漲	25.23	4%	23.43	24.35
TPB	16.45	16.30	上漲	下跌	17.74	9%	15.80	1.97
VHM		40.85	下跌	下跌			42.47	-
VIB	18.90	19.15	上漲	上漲	22.26	16%	18.76	24.81
VIC	41.85	41.30	上漲	下跌	47.48	15%	40.99	6.57
VNM		64.20	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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