

市場處於劇烈波動時期

2023/09/12

合約走勢					
單位	收盤	+/-	交易量	到期日	剩餘時間
單位	點數	點數	合約	日期	日
VN30F2112	1233.0	-16.9	230,383	21/09	12
VN30F2201	1234.0	-15.5	1454	19/10	40
VN30F2203	1228.5	-18.8	96	21/12	103
VN30F2206	1222.0	-18.0	142	21/03	194

源自 Bloomberg – YSVN

合約更改交易量和持倉量					
單位	合約	交易量	+/-	OI	+/-
單位	合約		%		%
VN30F2112	230,383		21.3%	61,447	
VN30F2201	1,454		176.4%	1744	
VN30F2203	96		71.4%	1,042	
VN30F2206	142		189.8%	210	

源自: Bloomberg – YSVN

合約的基差變動			
單位	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	2.3	0.8	1.5
VN30F2201	3.3	0.8	2.5
VN30F2203	-2.2	-1.8	-0.4
VN30F2206	-8.7	-9.1	0.4

源自: Bloomberg – YSVN

合約走勢

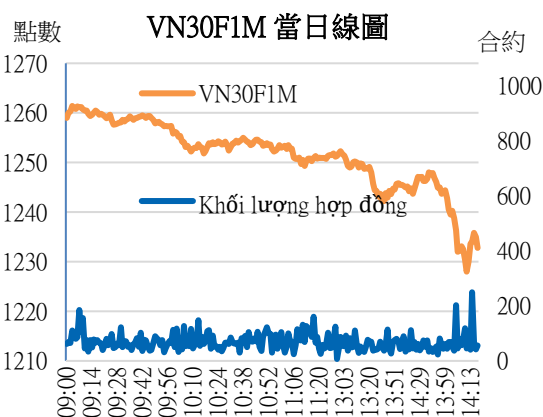
- VN30F2309 在指數再次被強勁拋售的背景下收盤下跌近 17 點。
- VN30F2309 的成交量增加 21%，VN30F2310 增加 176%，VN30F2312 增加 71%，VN30F2403 增加 190%。

VN30F1M 的評估

- VN30F2309 突破 1238-1240 點的緩衝區，顯示短期下跌趨勢正在形成。然而，價格也可能從 1216 點強勁復甦，因此復甦可能會延續至 1235 點和 1239 點的更高水平。雙 Z 字型下跌波浪結構顯示，若下一交易日繼續復甦，VN30F2309 可能會上漲至 1250-1260 點。
- 短期趨勢維持上漲，追蹤停損於 1219 點。

投資策略

<p>當天策略 (Intraday)</p>	<p>投資者考慮在 1226-1227 點的調整期間開設多頭，停損於 1223 點，止盈在 1235 點或 1240 點的阻力位。</p> <p>當指數在 1240-1242 點出現負面反應時考慮開設空頭，停損於 1244 點。</p>
<p>主要短期趨勢策略 (Daily)</p>	<p>投資者保持觀察倉位，並等待新的入場點。</p>



Pham Tan Phat

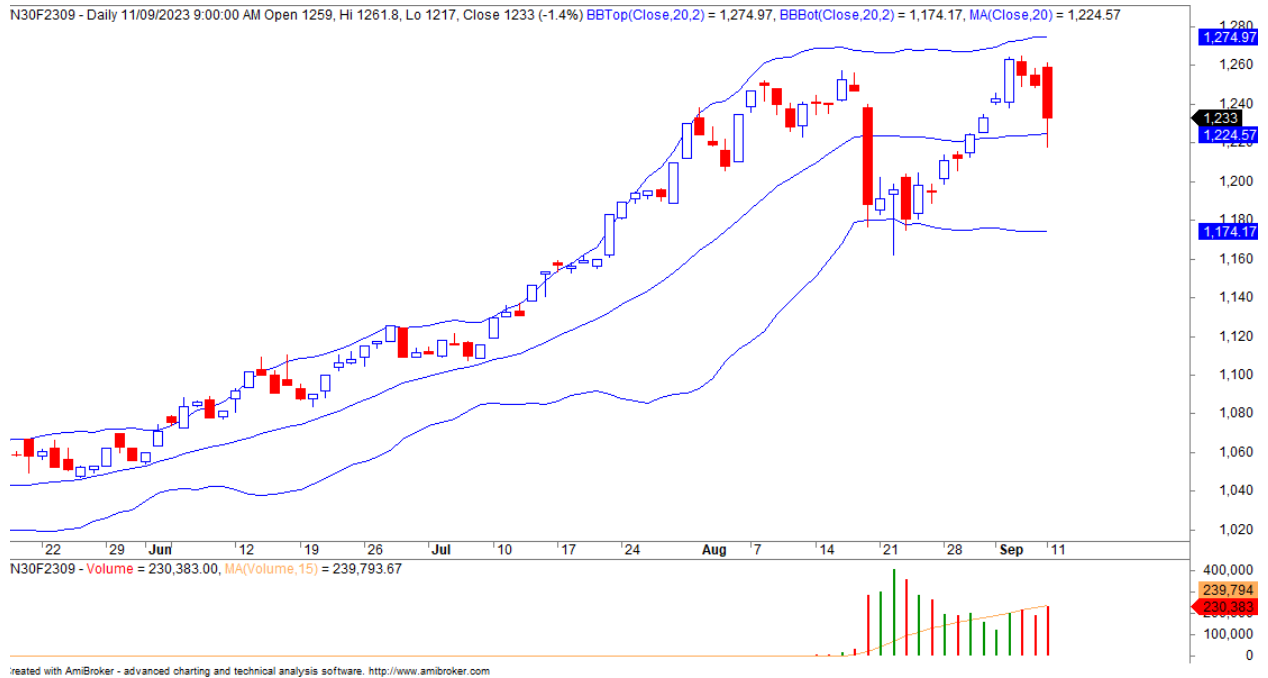
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VN30F1M 合約走勢圖

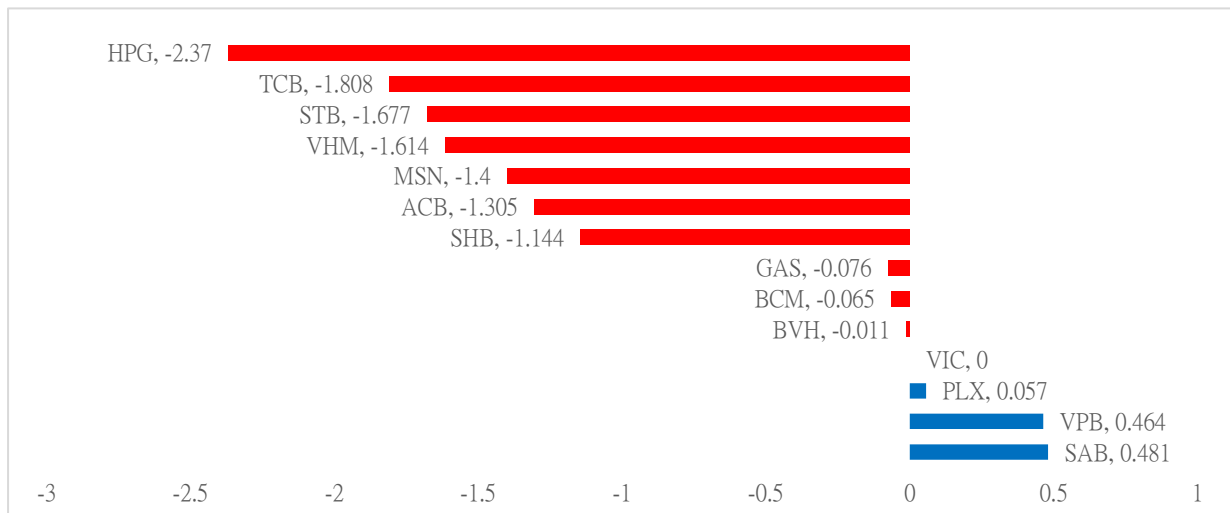


	VN30F2309-Daily	VN30F2309-1H
趨勢	上漲	下跌
支撐 1	1218	1226
支撐 2	1152	1216
阻力 1	1262	1235
阻力 2	1277	1240

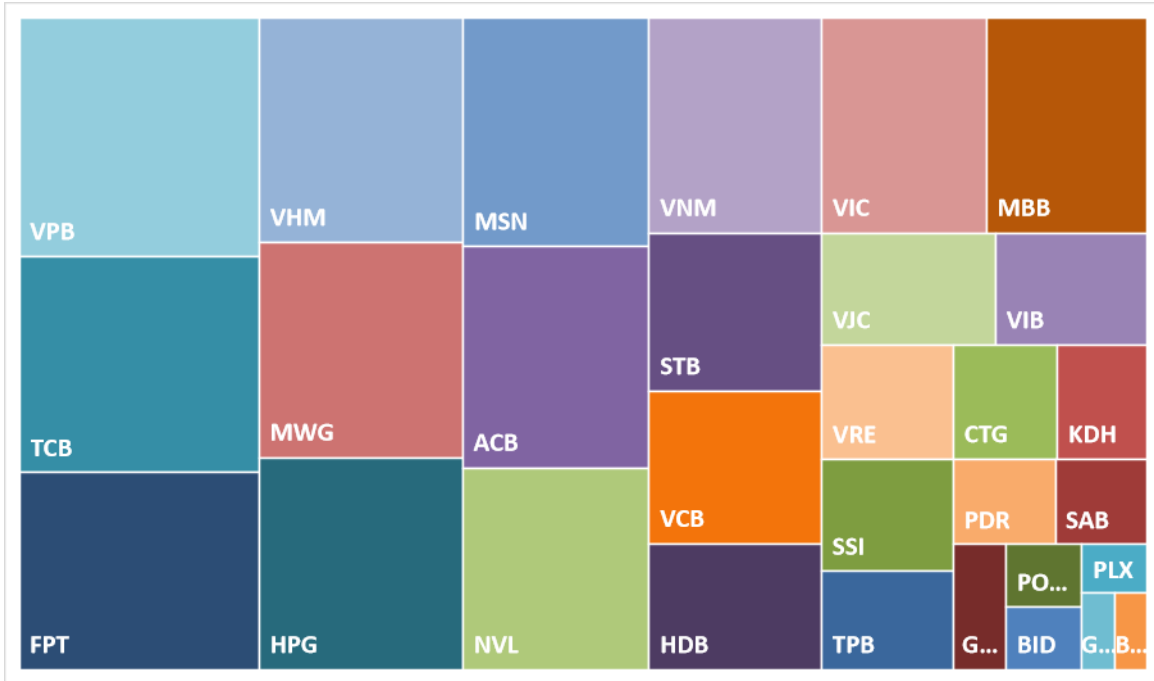
VN30-INDEX 指數走勢

VN30-Index 收盤下跌 1.48%，HPG、TCB 和 STB 是導致指數下跌的股票。相反，SAB、VPB 和 PLX 是幫助指數得分的股票。

VN30-INDEX 中最有影響力的成份股



VN30-INDEX 中的資本化



TCB 的走勢圖



VN30-INDEX 中的成分股

股碼	公司名稱	行業	比重	收盤價	資本化	PER	PBR	3 個月平均交易量	外資持有	52 週最高	52 週最底
		單位	%	VND	Bil. VND	x	x	'000 cp	%	VND	VND
BID	越南投資與發展商業股份銀行	金融	6.0%	22,000	85,449	5.9	1.4	10,515	30%	24,400	6.0%
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	69,400	71,829	179.1	4.2	241	3%	101,800	0.2%
CTG	越南工商股份銀行	金融	0.8%	45,600	230,669	11.3	2.1	1,536	17%	49,500	0.8%
ACB	亞洲商業股份銀行	金融	0.3%	44,600	33,108	19.7	1.6	957	27%	60,300	0.3%
PLX	越南油氣集團	能源	1.9%	32,000	153,784	8.8	1.3	6,094	27%	32,900	1.9%
BVH	Bao Viet 集團	金融	7.7%	85,900	109,090	18.6	4.5	1,255	49%	87,900	7.7%
FPT	FPT 發展投資工藝股份公司	科技	0.8%	99,100	189,672	14.9	2.9	607	3%	120,000	0.8%
GAS	越南氣體總公司 - 股份公司	公用服務	0.3%	19,300	77,200	26.9	1.6	3,341	0%	27,350	0.3%
POW	越南天然氣股份總公司	公用服務	2.7%	16,200	46,859	5.9	1.2	2,876	20%	18,957	2.7%
HDB	胡志明市發展商業股份銀行	金融	7.0%	26,200	152,347	#N/A N/A	1.6	23,930	26%	28,700	7.0%
HPG	Hoa Phat (和發) 集團股份公司	原材料	4.3%	18,150	94,636	5.2	1.2	11,978	23%	20,826	4.3%
MBB	軍隊貿易股份銀行	金融	4.2%	78,400	112,178	85.1	4.2	1,676	30%	117,000	4.2%
MSN	Masan 集團股份公司	必需消費品	4.5%	49,000	71,665	45.9	3.0	4,926	49%	75,400	4.5%
MWG	世界移動通信投資股份公司	非必需消費品	0.4%	37,500	47,647	18.3	1.9	1,268	17%	44,400	0.4%
NVL	Nova 房地產投資集團股份公司	房地產	0.6%	13,000	30,444	19.3	1.0	9,184	6%	14,750	0.6%
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.9%	152,700	97,924	22.2	4.0	160	62%	203,000	0.9%
GVR	越南橡膠工業集團	原材料	2.9%	12,150	43,970	5.5	0.9	27,348	7%	13,600	2.9%
PDR	Phat Dat 開發房地產股份公司	房地產	3.3%	26,600	65,268	18.1	2.0	994	0%	31,300	3.3%
TPB	Tien Phong 股份商業銀行	金融	2.5%	28,850	43,250	26.3	2.0	19,741	#VALUE!	30,600	2.5%
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	5.0%	31,800	59,950	8.8	1.4	20,654	24%	32,900	5.0%
SSI	SSI 西貢證券股份公司	金融	6.2%	32,750	115,190	6.5	1.0	5,317	22%	39,950	6.2%
STB	西貢商信銀行 (sacombank)	金融	2.0%	18,500	40,730	6.9	1.3	7,046	29%	20,763	2.0%
TCB	越南技商股份銀行 (Techcombank)	金融	4.6%	89,800	501,900	15.5	3.3	1,046	23%	93,700	4.6%
VCB	越南外商貿易股份銀行	金融	5.1%	56,000	243,845	5.4	1.5	2,739	24%	66,200	5.1%
VHM	Vinhomes 股份公司	房地產	2.1%	19,850	50,356	5.6	1.5	6,416	21%	21,700	2.1%
VIC	Vingroup 集團股份公司	房地產	6.3%	65,800	250,957	41.6	2.2	4,963	13%	76,600	6.3%
VJC	Vietjet 越捷航空股份公司	工業	2.2%	96,000	51,995	#N/A N/A	3.4	847	18%	124,000	2.2%
VNM	越南牛奶股份公司	必需消費品	5.1%	72,900	152,358	20.8	4.6	4,003	54%	85,600	5.1%
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.1%	20,800	139,635	12.0	1.4	16,892	16%	23,000	8.1%
VRE	Vincom Retail 股份公司	房地產	2.2%	29,500	67,033	18.4	1.9	5,651	32%	32,000	2.2%

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