

市場在尾盤大幅上漲

2023/10/12

合約走勢					
	收盤	+/-	交易量	到期日	剩餘時間
單位	點數	點數	合約	日期	日
VN30F2112	1166.0	9.0	173,202	19/10	7
VN30F2201	1163.2	7.8	443	16/11	35
VN30F2203	1161.4	9.4	49	21/12	70
VN30F2206	1161.0	10.7	57	21/03	161

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	173,202	-10.4%	44,613	
VN30F2201	443	-43.2%	2883	
VN30F2203	49	-57.0%	569	
VN30F2206	57	18.8%	312	

源自：Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	-1.3	-3.3	2.0
VN30F2201	-4.1	-4.9	0.8
VN30F2203	-5.9	-8.3	2.4
VN30F2206	-6.3	-10.0	3.7

源自：Bloomberg - YSVN

合約走勢

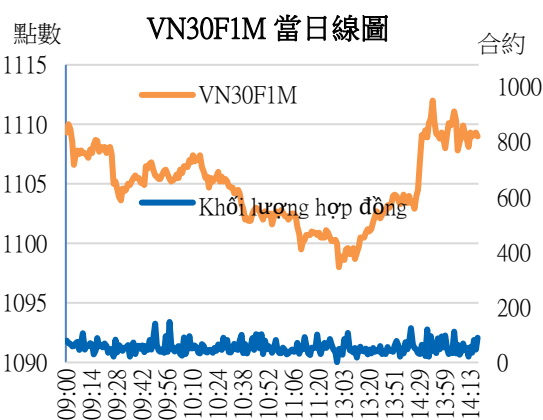
- 市場走勢與前一交易日的走勢有些相反，因為市場在早盤處於震盪的階段，但午盤的強勁買盤幫助期貨合約在尾盤大幅上漲。收盤時，VN30F1M 上漲 9 點，基差 VN30F1M 比 VN30-Index 折現 -1.3 點。
- VN30F2310 的成交量減少 10%，VN30F2311 減少 43%，VN30F2312 減少 57%，VN30F2403 增加 19%。

VN30F1M 的評估

- VN30F2310 繼續保持在 1154 點以上，並打開上漲楔形形勢。同時，價格處於該形勢的第 5 波，並在 1170-1172 點的阻力位。RSI 指標在 30 分鐘內出現下跌背離，顯示上漲慣性逐漸走弱，因此需要警惕 1170-1172 點的調整情境。
- 短期趨勢在 VN30F2310 合約上在日線圖上仍然下跌，追蹤停損於 1177 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1171-1172 點開設空頭，停損於 1173.5 點，止盈在 1163-1165 點。
主要短期趨勢策略 (Daily)	投資者考慮持有前一交易日開設的空頭頭寸，停損於 1177 點。



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VN30F1M 合約走勢圖

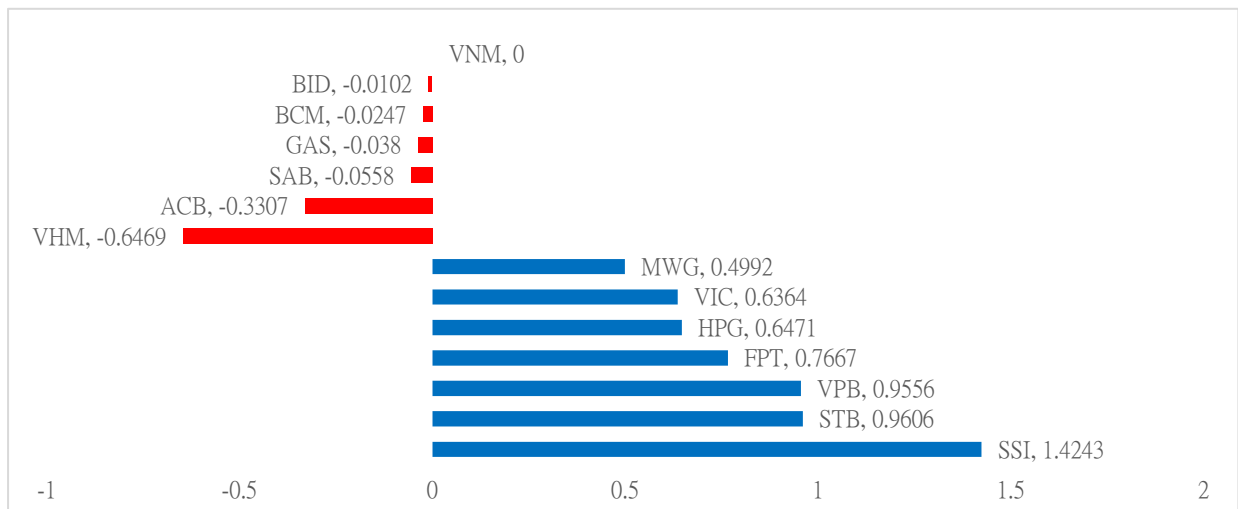


	VN30F2310-Daily	VN30F2310-1H
趨勢	下跌	上漲
支撐 1	1112	1163
支撐 2	1090	1154
阻力 1	1173	1172
阻力 2	1190	1180

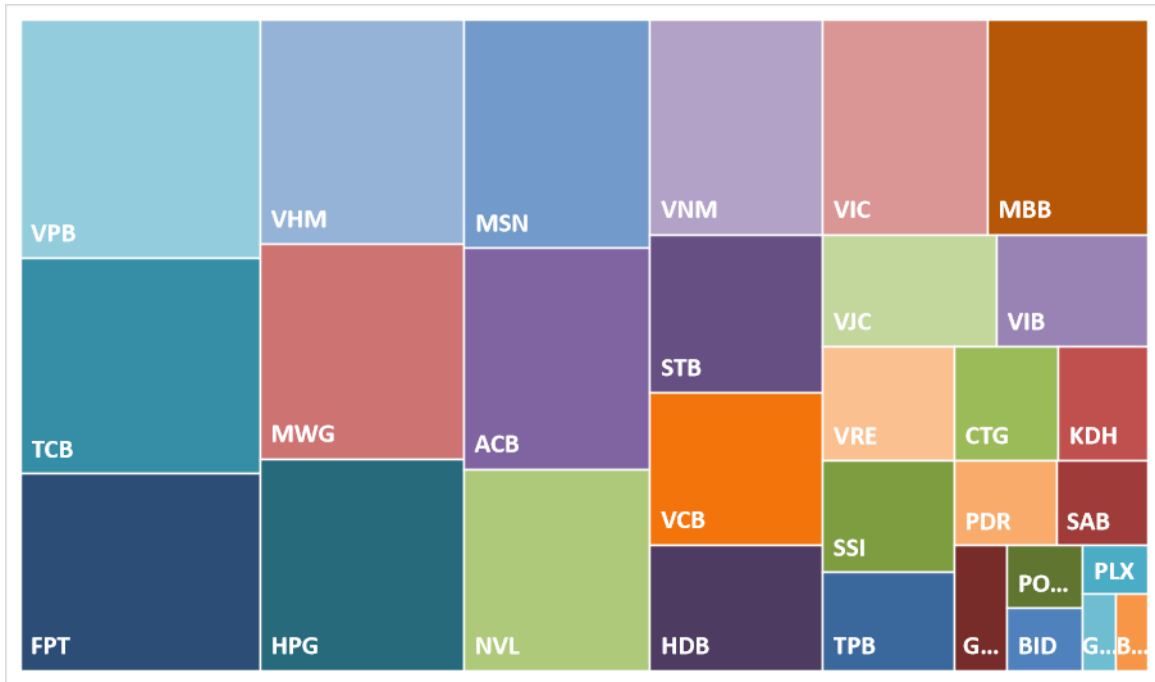
VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.6%，其中 SSI、STB 和 VPB 是幫助指數上漲的股票。相反，VHM、ACB 和 SAB 是導致指數下跌最多的股票。

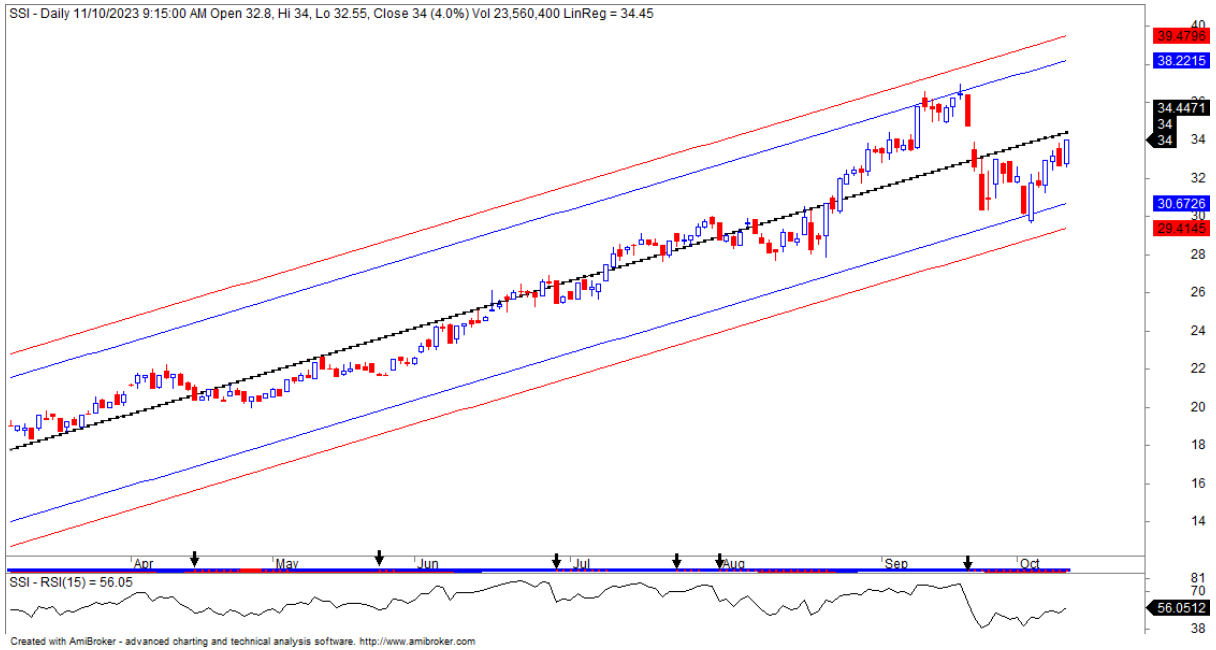
VN30-INDEX 中最有影響力的成份股



VN30-INDEX 中的資本化



SSI 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
		單位	%	VND	Bil. VND	x	x	'000 cp	%	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
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
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
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
PLX	越南油氣集團	能源	1.9%	32,000	153,784	8.8	1.3	6,094	27%	32,900
BVH	Bao Viet 集團	金融	7.7%	85,900	109,090	18.6	4.5	1,255	49%	87,900
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
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
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
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
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
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
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
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
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
PNJ	Phu Nuan (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
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
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
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
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
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
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
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
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
VHM	Vinhomes 股份公司	房地產	2.1%	19,850	50,356	5.6	1.5	6,416	21%	21,700
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
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
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
VPB	Viet Nam Thịnh Vương (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
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

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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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