

## 擴大折現基差

2023/10/05

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	1132.5	1.2	302,852	19/10	17
VN30F2201	1134.5	3.5	1450	16/11	45
VN30F2203	1134.9	5.6	68	21/12	80
VN30F2206	1126.0	1.9	85	21/03	171

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	302,852	-12.0%	61,447	
VN30F2201	1,450	56.4%	1744	
VN30F2203	68	-78.8%	1,042	
VN30F2206	85	-21.3%	210	

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	-6.0	0.4	-6.4
VN30F2201	-4.0	0.4	-4.4
VN30F2203	-3.6	-1.6	-2.0
VN30F2206	-12.5	-6.8	-5.7

源自 : Bloomberg - YSVN

### 合約走勢

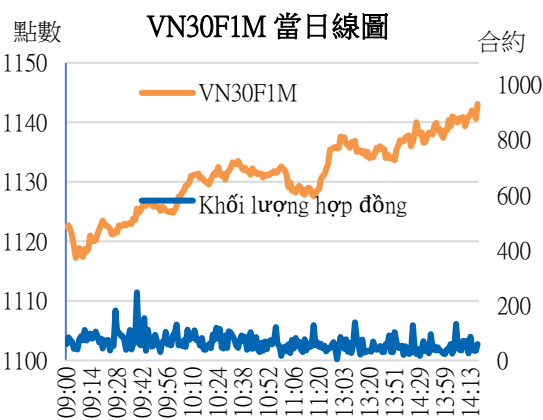
- 期貨市場持續持謹慎態度，VN30F2309 在尾盤收窄漲幅至微高於 1 點。基差折現超過 6 點顯示期貨市場持謹慎態度。
- VN30F2310 的成交量減少 12%，VN30F2311 增加 56%，VN30F2312 減少 79%，VN30F2403 減少 21%。

### VN30F1M 的評估

- VN30F2310 從 1144 點再次下跌，價格形勢顯示該合約在短期內可能會繼續走弱至 1117-1120 點。然而，下跌趨勢進入最後階段，技術信號加劇分化，顯示短期底部可能在 11,212-1,117 點附近建立。
- 短期趨勢在 VN30F2310 合約上在日線圖上仍然下跌，追蹤停損於 1190 點。

### 投資策略

<p><b>當天策略</b> (Intraday)</p>	<p>投資者考慮在 1138-1143 點的復甦區間開設空頭，停損於 1146 點，預期止盈在 1125-1127 點。</p> <p>當價格突破 1146 點時考慮開設多頭，預期止盈在 1158 點。</p>
<p><b>主要短期趨勢策略</b> (Daily)</p>	<p>投資者考慮在 1158-1165 點開設空頭，停損於 1175 點。</p>



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### VN30F1M 合約走勢圖

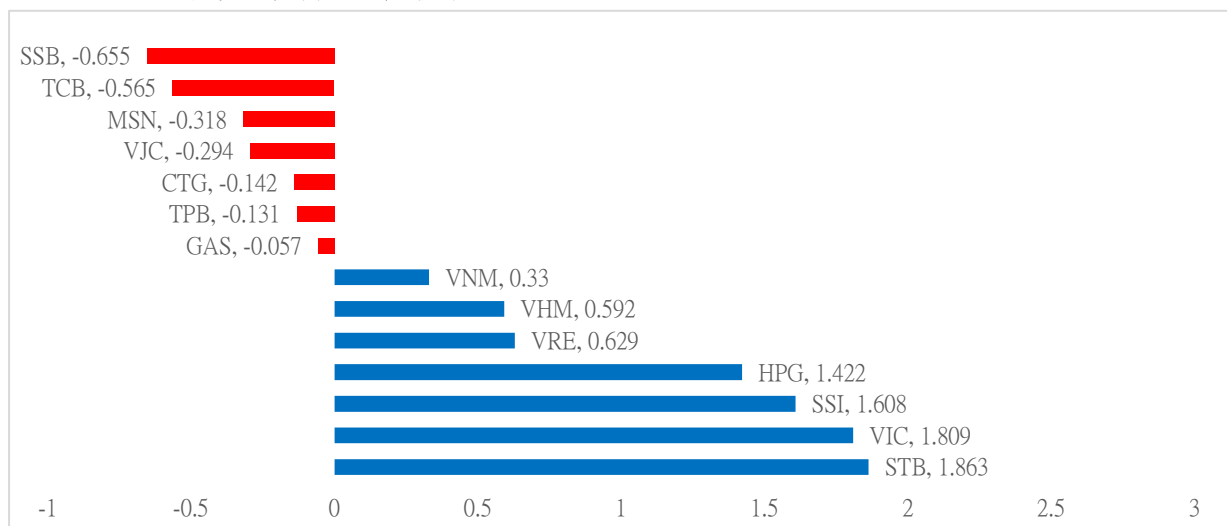


	VN30F2310-Daily	VN30F2310-1H
趨勢	下跌	下跌
支撐 1	1112	1117
支撐 2	1090	1112
阻力 1	1173	1144
阻力 2	1190	1158

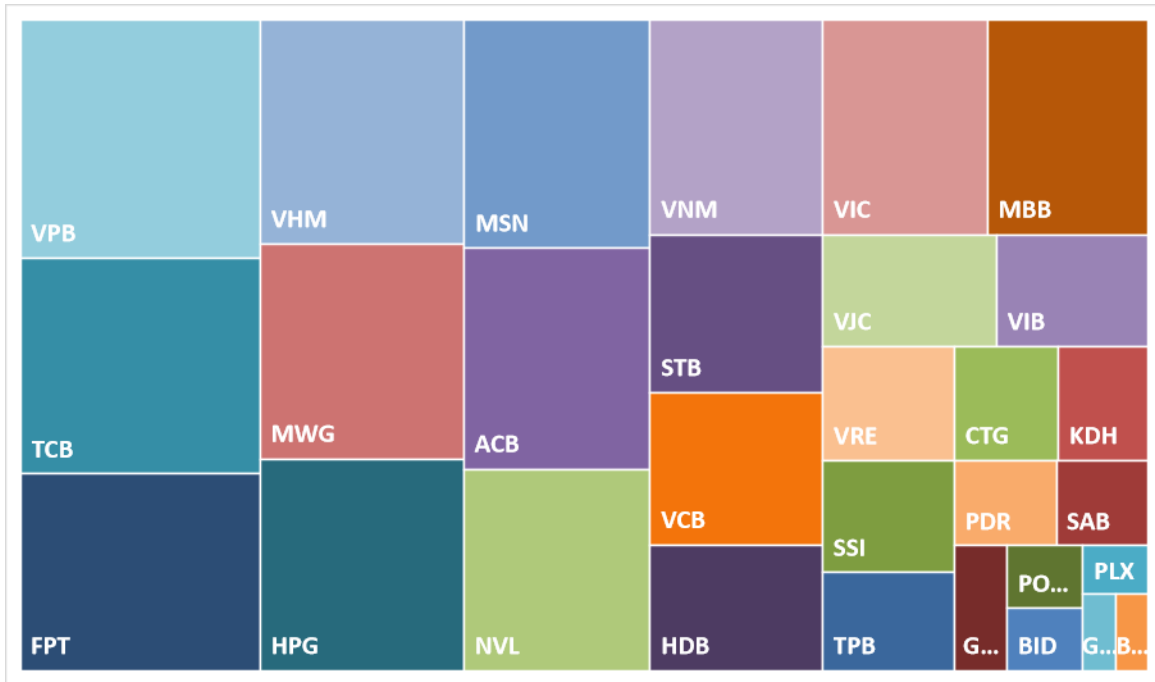
### VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.68%，STB、VIC 和 SSI 是幫助指數上漲的股票。相反，SSB、TCB 和 MSN 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



STB 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 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
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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