

**市場探索 1090-1095 點**
**2023/10/20**

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	1112.0	-13.0	217,804	19/10	0
VN30F2201	1099.0	-21.0	46,909	16/11	27
VN30F2203	1099.0	-17.1	195	21/12	62
VN30F2206	1099.8	-14.8	100	21/03	153

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	217,804	-17.5%	19,384	
VN30F2201	46,909	97.9%	23739	
VN30F2203	195	57.3%	604	
VN30F2206	100	5.3%	353	

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	7.1	-0.6	7.7
VN30F2201	-5.9	-5.6	-0.3
VN30F2203	-5.9	-9.5	3.6
VN30F2206	-5.1	-11.0	5.9

源自：Bloomberg - YSVN

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**合約走勢**

- 市場持續延續跌勢，T11 期貨合約的跌幅更大，因為當 T10 期貨合約到期時，空頭倉位可能會轉為該合約。截至收盤時，VN30F2310 下跌 13 點，VN30F2311 下跌 21 點。
- VN30F2310 的成交量減少 18%，VN30F2311 增加 98%，VN30F2312 增加 57%，VN30F2403 增加 5%。

**VN30F1M 的評估**

- VN30F2311 繼續下跌，但在日線圖上，價格處於超賣區域，並可能出現上漲背離。同時，根據波浪模式，在擴展平坦（A-B-C）調整波浪模式的 B 波中存在價格調整的情景，B 波可能會結束於 1090-1097 點。
- 短期趨勢在 VN30F2311 合約上在日線圖上仍然下跌，追蹤停損於 1146 點。

**投資策略**

<b>當天策略</b> (Intraday)	投資者考慮在 1090-1093 點的低比例開設多頭，停損於 1088 點，止盈在 1098-1100 點。
<b>主要短期趨勢策略</b> (Daily)	投資者持有 VN30F2311 空頭，並在該合約上停損於 1121 點。



### VN30F1M 合約走勢圖

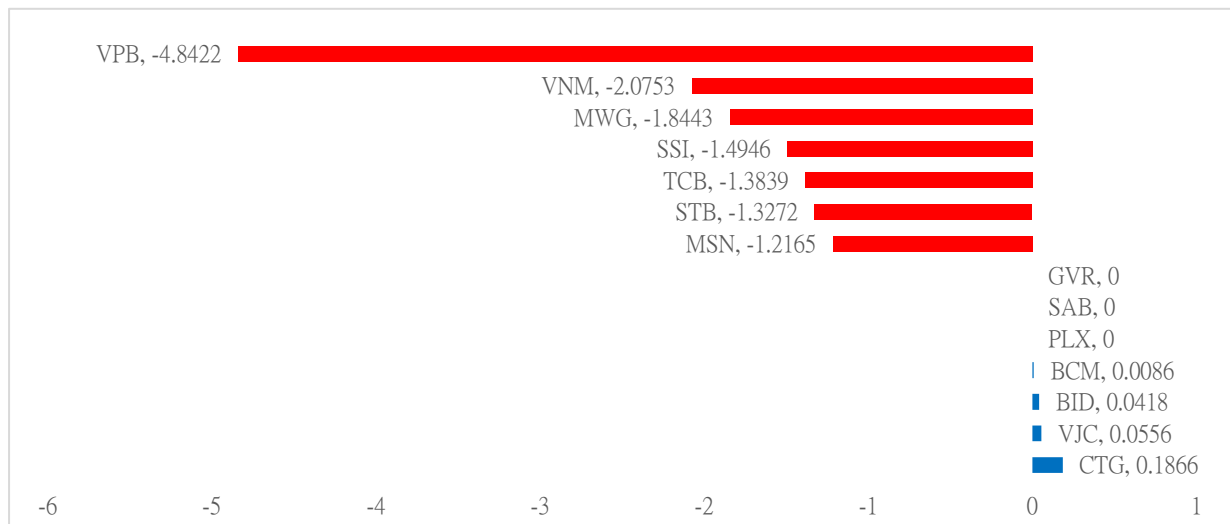


	VN30F2311-Daily	VN30F2311-1H
趨勢	下跌	下跌
支撐 1	1090	1095
支撐 2	1060	1090
阻力 1	1146	1121
阻力 2	1171	1128

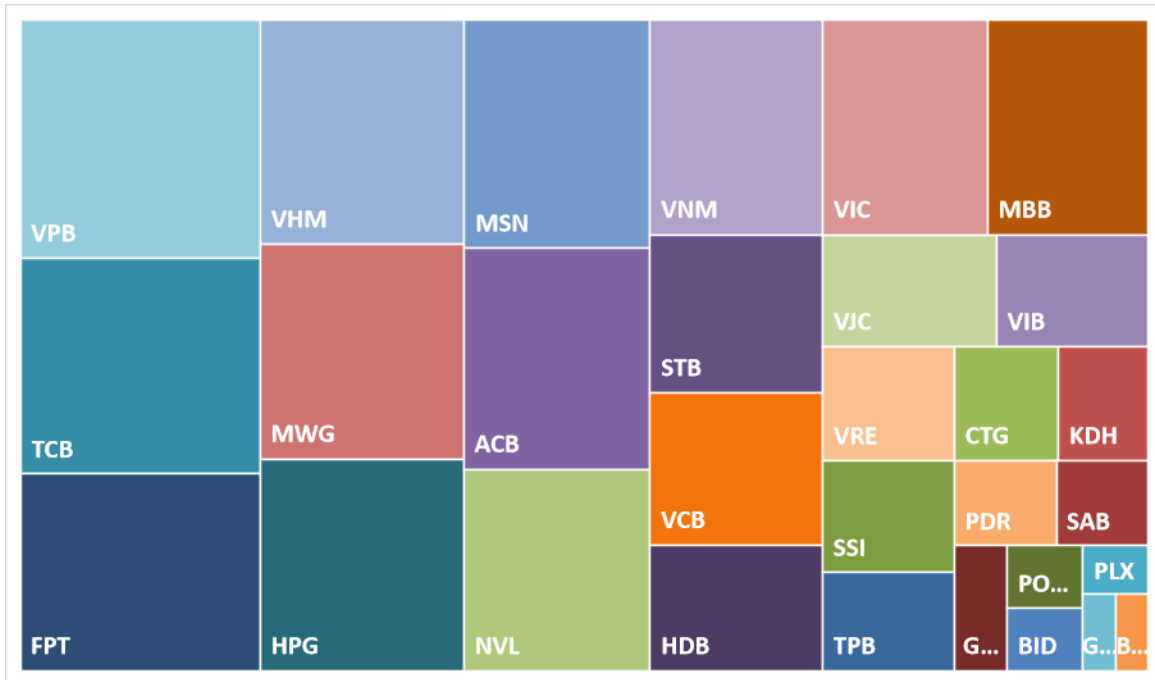
### VN30-INDEX 指數走勢

VN30-Index 收盤下跌 1.84%，其中 VPB、VNM 和 MWG 導致指數下跌最多的股票。相反，CTG、VJC 和 BID 是幫助指數上漲的股票。

### VN30-INDEX 中最有影響力的成份股



### VN30-INDEX 中的資本化



### VJC 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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