

市場在寬幅內橫盤整理
2023/10/26

| 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 | 1109.2 | -2.8 | 242,088 | 16/11 | 21 |
| VN30F2201 | 1113.6 | 4.6 | 501 | 21/12 | 56 |
| VN30F2203 | 1106.4 | -3.6 | 70 | 21/03 | 147 |
| VN30F2206 | 1101.0 | -4.9 | 97 | 20/06 | 238 |

源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 | | | | |
|-------------|---------|--------|--------|-----|
| 單位 | 合約 | +/- | OI | +/- |
| | | % | | % |
| VN30F2112 | 242,088 | -12.6% | 43,914 | |
| VN30F2201 | 501 | 5.0% | 1143 | |
| VN30F2203 | 70 | -43.5% | 377 | |
| VN30F2206 | 97 | 34.7% | 33 | |

源自：Bloomberg - YSVN

| 合約的基差變動 | | | |
|-----------|-------|-------|------|
| 單位 | 基差 | 前一盤 | +/- |
| | 點數 | 點數 | 點數 |
| VN30F2112 | -4.1 | -5.1 | 1.0 |
| VN30F2201 | 0.3 | -8.1 | 8.4 |
| VN30F2203 | -6.9 | -7.1 | 0.2 |
| VN30F2206 | -12.3 | -11.2 | -1.1 |

源自：Bloomberg - YSVN

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合約走勢

- 期貨市場持續持謹慎態度，折現基差持續為負。謹慎態度導致復甦努力失敗，大多數期貨合約收盤下跌。
- VN30F2311 的成交量減少 13%，VN30F2312 增加 5%，VN30F2403 減少 44%，VN30F2406 增加 35%。

VN30F1M 的評估

- VN30F2311 從 1122 點調整，50% 斐波那契水準 1108.5 點預計可能會支撐價格。同時，價格已結束 1170 點和 1261 點的下跌波，並進入強勁復甦的階段，這情景仍然保留，復甦波的基礎可能在 1095 點。因此，VN30F1M 預計在下個交易日可能在 1109 點附近放緩跌勢，並回歸短期上漲趨勢。
- 短期趨勢在 VN30F2311 合約上在日線圖上仍然下跌，追蹤停損於 1143 點。

投資策略

| | |
|----------------------------|--|
| 當天策略 (Intraday) | 當價格超過 1115 點時，投資者可以考慮開設多頭，目標為 1126-1130 點。 當價格突破 1100 點時考慮開設空頭，目標為 1090 點，停損於 1104 點。 |
| 主要短期趨勢策略 (Daily) | 投資者保持觀察倉位，並等待下一個人場點。 |



VN30F1M 合約走勢圖

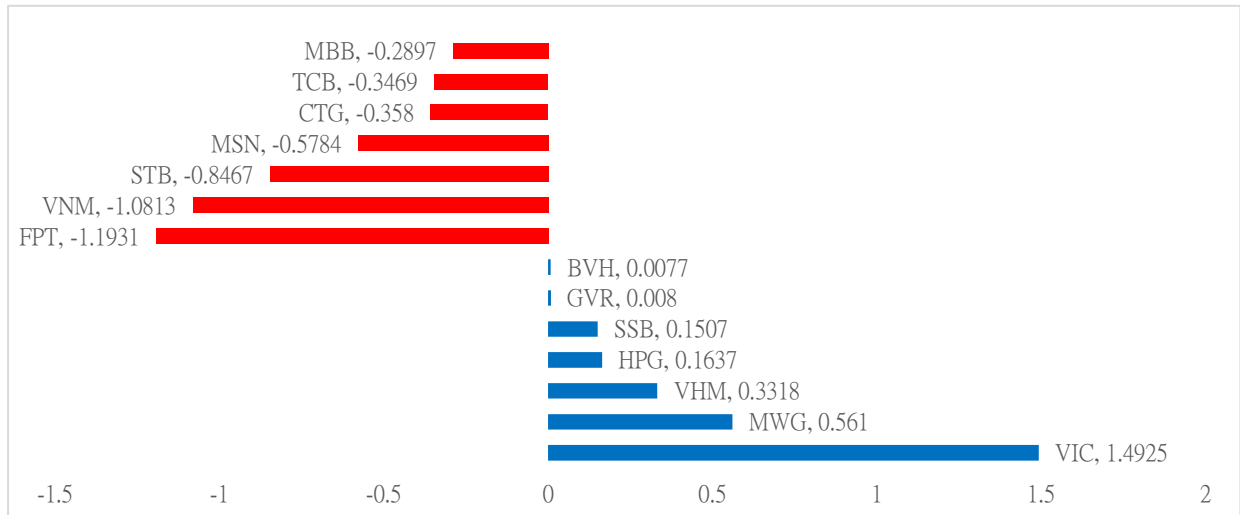


| | VN30F2311-Daily | VN30F2311-1H |
|------|-----------------|--------------|
| 趨勢 | 下跌 | 上漲 |
| 支撐 1 | 1090 | 1105 |
| 支撐 2 | 1060 | 1094 |
| 阻力 1 | 1143 | 1122 |
| 阻力 2 | 1163 | 1126 |

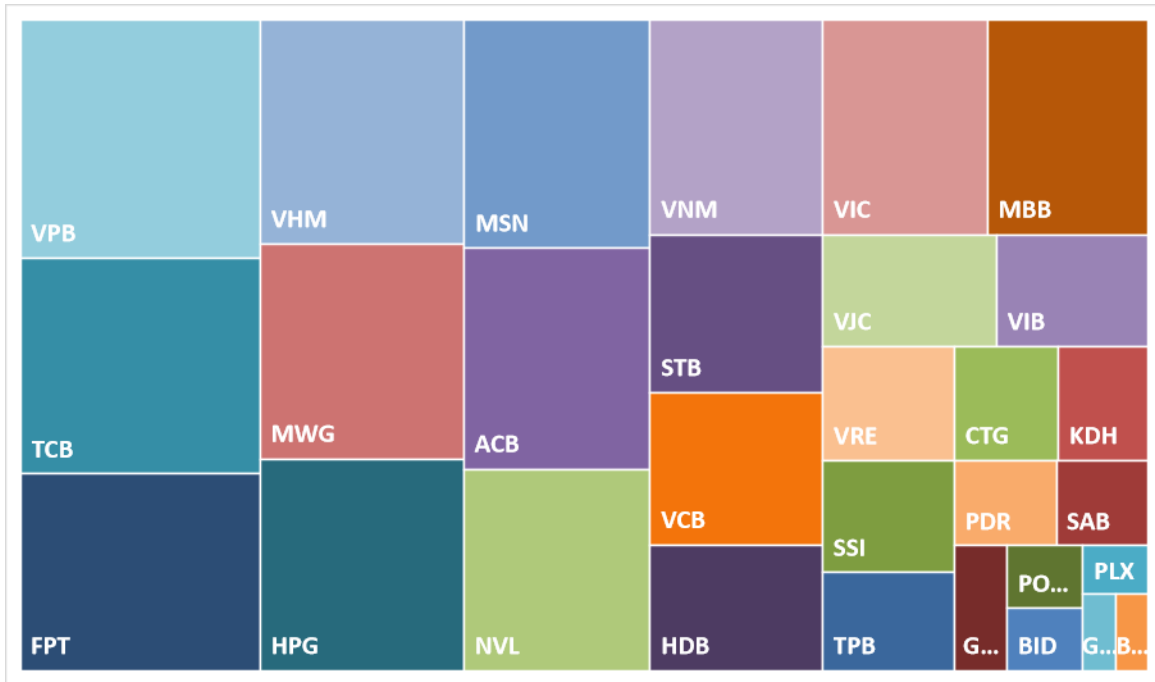
VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.34%，其中 FPT、VNM 和 STB 是導致指數下跌最多的股票。相反，VIC、MWG 和 VHM 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 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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