

**市場繼續上漲**
**2023/11/06**

| 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 | 1087.0 | 0.0 | 283,751 | 16/11 | 13  |
| VN30F2201 | 1088.9 | 5.3 | 1454    | 21/12 | 48  |
| VN30F2203 | 1083.9 | 3.9 | 69      | 21/03 | 139 |
| VN30F2206 | 1079.1 | 0.1 | 60      | 20/06 | 230 |

源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 |         |        |        |     |
|-------------|---------|--------|--------|-----|
| 單位          | 合約      | +/-    | OI     | +/- |
| 單位          | 合約      | %      |        | %   |
| VN30F2112   | 283,751 | -6.9%  | 61,447 |     |
| VN30F2201   | 1,454   | -51.2% | 1744   |     |
| VN30F2203   | 69      | -69.9% | 1,042  |     |
| VN30F2206   | 60      | -38.1% | 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 | 0.8  | -0.5 | 1.3 |
| VN30F2201 | 2.7  | -0.5 | 3.2 |
| VN30F2203 | -2.3 | -7.5 | 5.2 |
| VN30F2206 | -7.1 | -8.5 | 1.4 |

源自：Bloomberg - YSVN

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**合約走勢**

- 供需在當日平衡，期貨合約在窄幅橫盤波動。合約的基差收盤時也收窄至僅 0.8 點。
- 現金流在期貨市場上再次下降，VN30F2311 的成交量減少 7%，VN30F2312 減少 51%，VN30F2403 減少 70%，VN30F2406 減少 38%。

**VN30F1M 的評估**

- VN30F2311 在當日橫盤波動，價格走勢圖可能在 1034 點上漲。然而，技術指標從超買區域進行調整，因此 VN30F2311 可能會調整至 1080-1082 點，然後再繼續上漲。同時，則可能在 1120 點的強勁阻力位。
- 短期趨勢在 VN30F2311 合約上在日線圖上仍然下跌，追蹤停損於 1095 點。

**投資策略**

|  |  |
|--|--|
| <b>當天策略</b><br><b>(Intraday)</b>             | 投資者在震盪的階段中優先考慮開設多頭，入場點在 1080-1083 點附近，預期目標為 1010 點，停損於 1078 點。<br><br>空頭倉位考慮在 1110-1120 點或當價格突破 1078 點時開設。 |
| <b>主要短期</b><br><b>趨勢策略</b><br><b>(Daily)</b> | 投資者保持觀察倉位，並等待新的入場點。  |



### VN30F1M 合約走勢圖

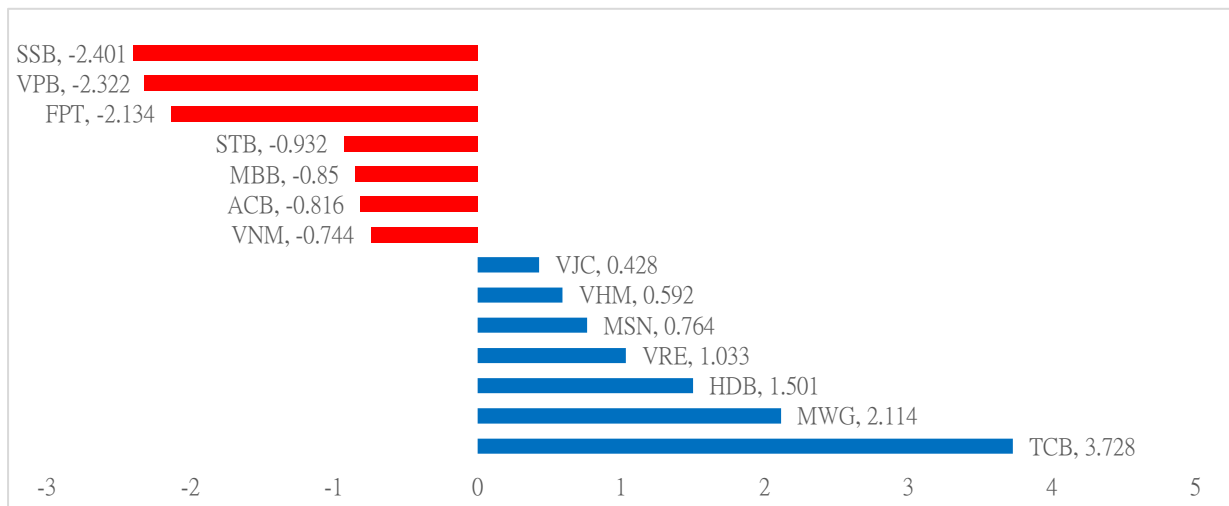


|      | VN30F2311-Daily | VN30F2311-1H |
|------|-----------------|--------------|
| 趨勢   | 下跌              | 上漲           |
| 支撐 1 | 1050            | 1079         |
| 支撐 2 | 1009            | 1069         |
| 阻力 1 | 1093            | 1095         |
| 阻力 2 | 1122            | 1110         |

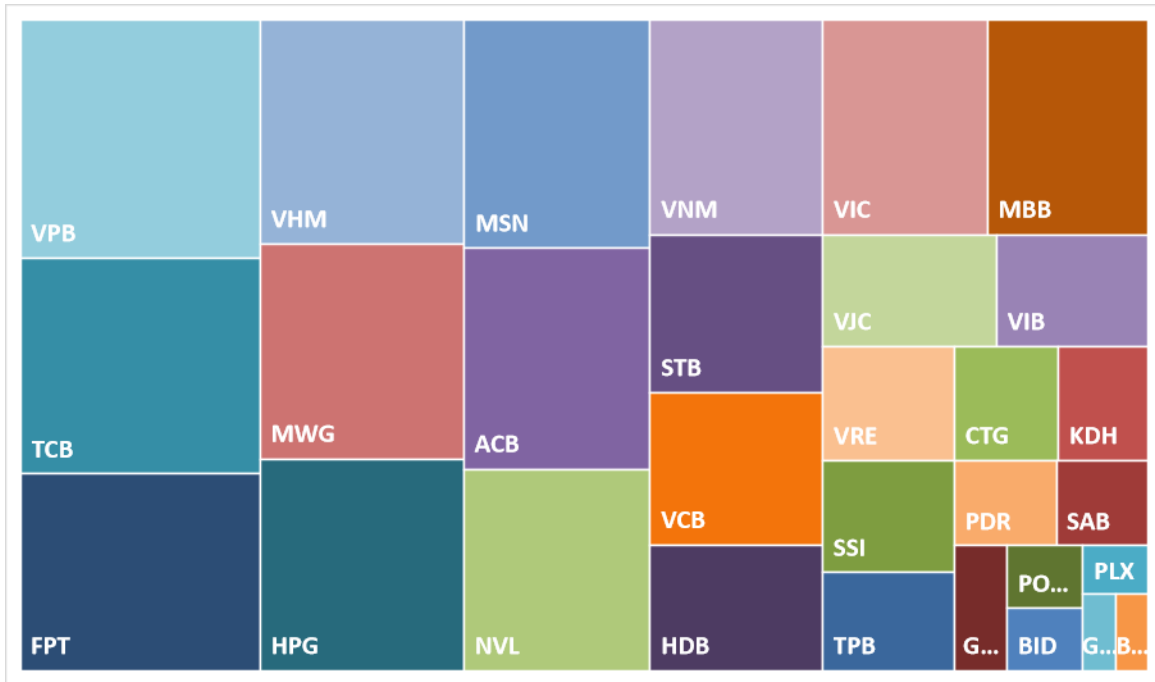
### VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.12%，TCB、MWG 和 HDB 是幫助指數上漲的股票。相反，SSB、VPB 和 FPT 是導致指數下跌的股票。

### VN30-INDEX 中最有影響力的成份股



### VN30-INDEX 中的資本化



### HPG 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  | 15,174  |
| 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 | 67,500  |
| 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  | 28,000  |
| 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  | 41,200  |
| PLX | 越南油氣集團                             | 能源     | 1.9% | 32,000  | 153,784  | 8.8         | 1.3 | 6,094     | 27%     | 32,900  | 19,500  |
| BVH | Bao Viet 集團                        | 金融     | 7.7% | 85,900  | 109,090  | 18.6        | 4.5 | 1,255     | 49%     | 87,900  | 53,304  |
| 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 | 91,600  |
| 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  | 9,300   |
| 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  | 11,348  |
| HDB | 胡志明市發展商業股份銀行                       | 金融     | 7.0% | 26,200  | 152,347  | #N/A<br>N/A | 1.6 | 23,930    | 26%     | 28,700  | 11,800  |
| 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  | 11,478  |
| 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 | 69,100  |
| 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  | 35,250  |
| 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  | 22,950  |
| 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  | 8,910   |
| 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 | 150,000 |
| 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  | 6,072   |
| 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  | 23,075  |
| 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  | 13,050  |
| 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  | 14,050  |
| 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  | 19,300  |
| 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  | 13,148  |
| 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  | 52,498  |
| 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  | 39,400  |
| VHM | Vinhomes 股份公司                      | 房地產    | 2.1% | 19,850  | 50,356   | 5.6         | 1.5 | 6,416     | 21%     | 21,700  | 13,500  |
| 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  | 49,700  |
| VJC | Vietjet 越捷航空股份公司                   | 工業     | 2.2% | 96,000  | 51,995   | #N/A<br>N/A | 3.4 | 847       | 18%     | 124,000 | 92,900  |
| 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  | 65,500  |
| 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  | 13,650  |
| 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  | 21,400  |

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