

市場測試 1070-1076 點
2023/11/24

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	1080.0	-32.0	302,416	21/12	28
VN30F2201	1079.7	-29.9	417	18/01	56
VN30F2203	1081.0	-25.4	61	21/03	119
VN30F2206	1078.7	-26.2	81	20/06	210

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	302,416	7.4%	61,447	
VN30F2201	417	-73.3%	1744	
VN30F2203	61	-32.2%	1,042	
VN30F2206	81	72.3%	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	-2.7	2.2	-4.9
VN30F2201	-3.0	2.2	-5.2
VN30F2203	-1.7	-3.4	1.7
VN30F2206	-4.0	-4.9	0.9

源自：Bloomberg - YSVN

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合約走勢

- 4 個期貨合約暴跌，並收盤下跌 32 點，基差為 -2.7 點。
- VN30F2312 的成交量增加 3%，VN30F2401 減少 34%，VN30F2403 增加 41%，VN30F2406 減少 19%。

VN30F1M 的評估

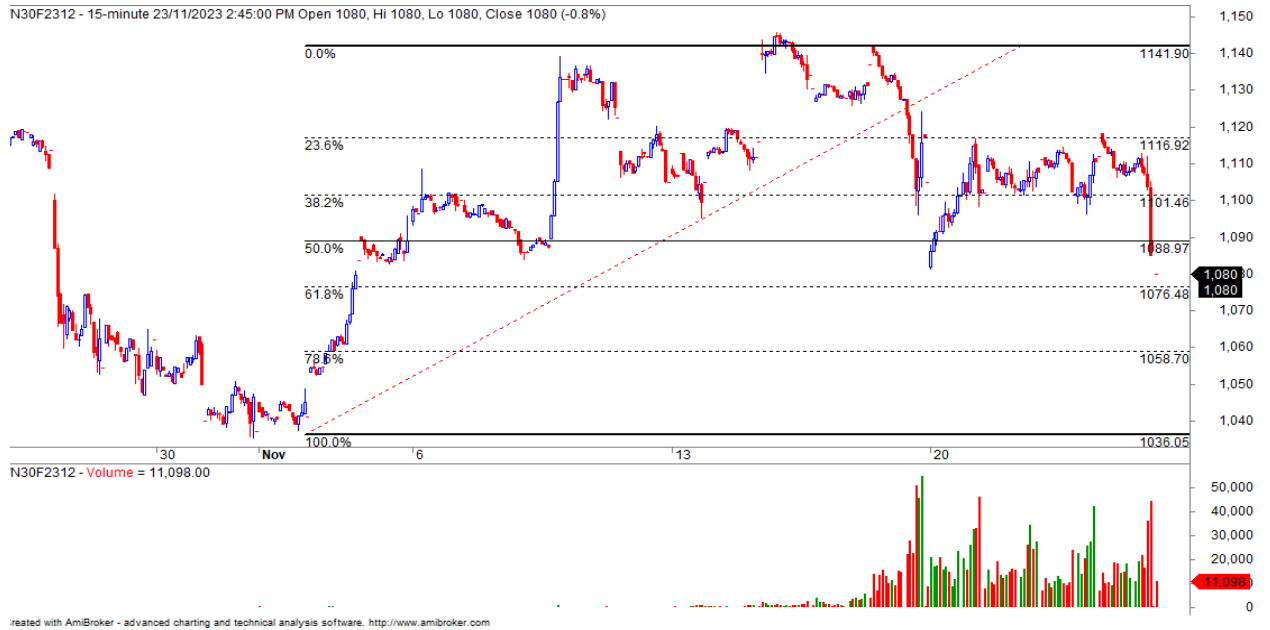
- VN30F2312 持續下跌，並在 1077 點和 1070 點以上最近的支撐位。同時，下跌波浪模式形成 Z 字形模式，預計價格可能會得到支撐和復甦階段。動能指標也下跌至超賣區域，因此下跌勢頭在下一個交易日可能會逐漸放緩。
- 同時，VN30F2312 合約的短期趨勢在日線圖上處於橫盤水平，價格可能在 1138-1140 點的強勁阻力位，並在 1058-1076 點的強勁支撐位。

投資策略

當天策略 (Intraday)	投資者考慮在 1075-1077 點開設多頭，停損於 1074 點，止盈在 1083-1084 點。 當價格面臨 1084 點的阻力位時考慮開設空頭，停損於 1086 點。
主要短期趨勢策略 (Daily)	投資者保持觀察倉位，並等待新的入場點。



VN30F1M 合約走勢圖

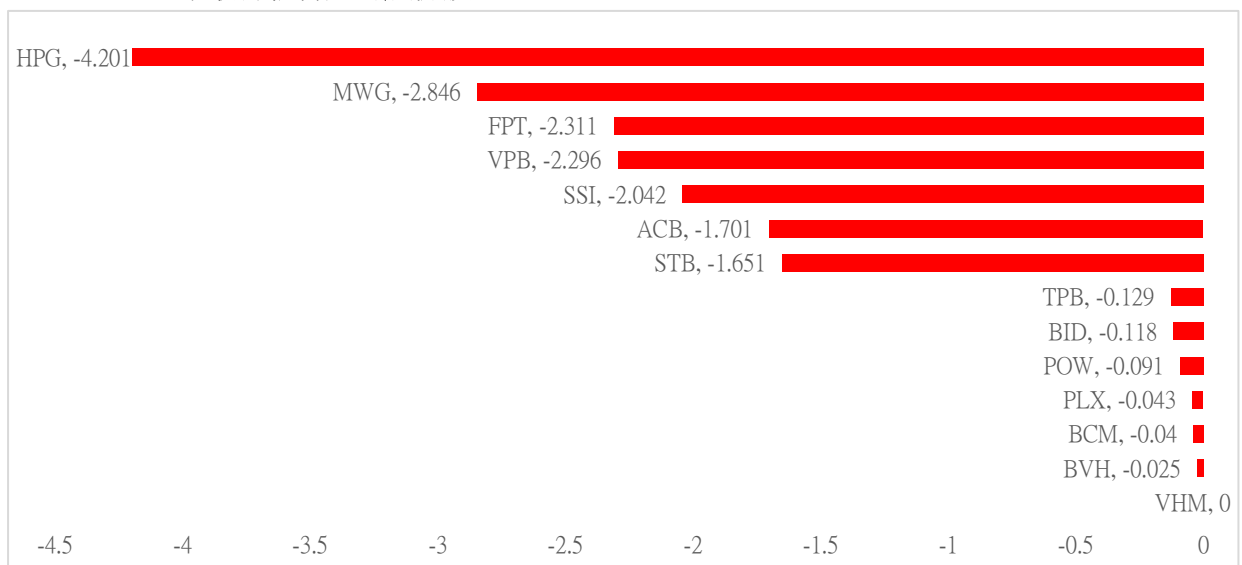


	VN30F2312-Daily	VN30F2312-1H
趨勢	橫盤	下跌
支撐 1	1076	1076
支撐 2	1058	1070
阻力 1	1140	1084
阻力 2	1166	1090

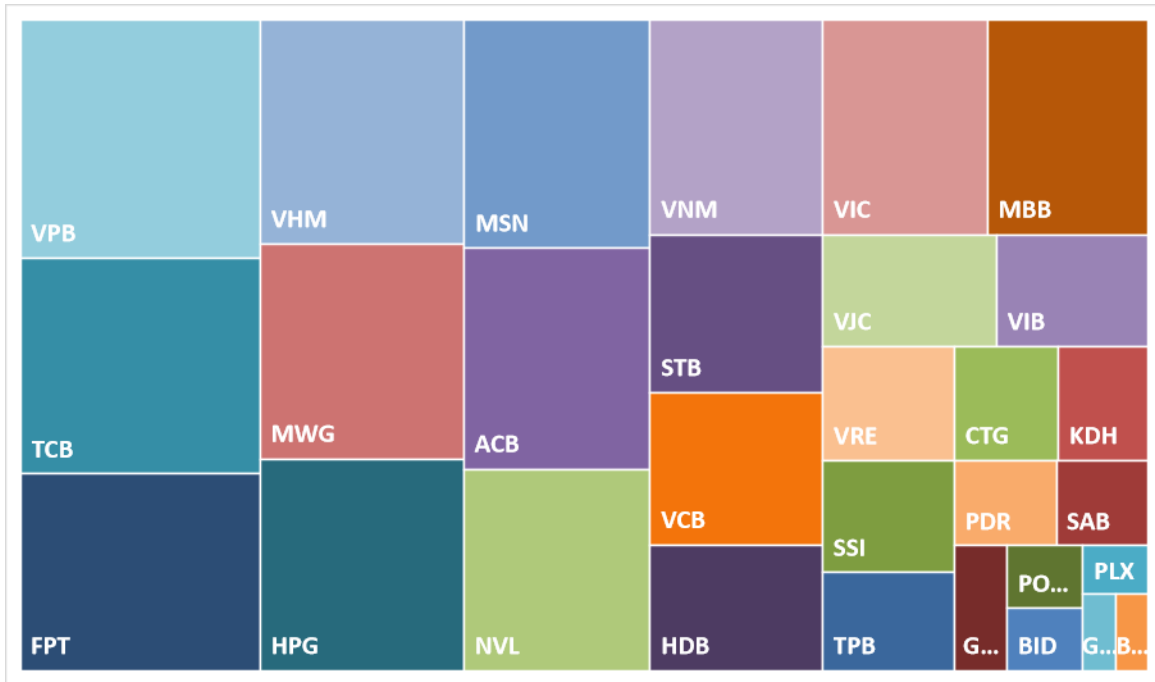
VN30-INDEX 指數走勢

VN30-Index 收盤下跌 2.44%，其中 HPG、MWG 和 FPT 是導致指數下跌的股票。

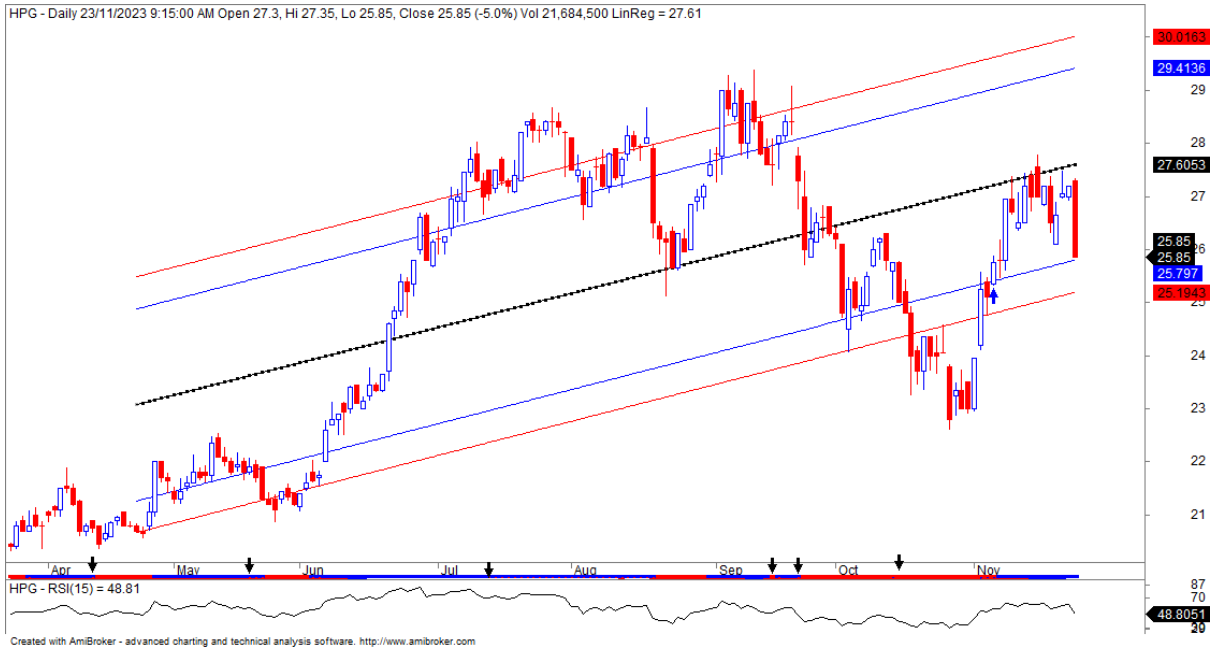
VN30-INDEX 中最有影響力的成份股



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	7.0%	22,200	86,226	5.8	1.3	6,185	30%	24,400	17,696
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	58,900	60,962	122.4	3.6	264	2%	86,000	56,500
CTG	越南工商股份銀行	金融	0.8%	43,000	217,517	11.1	1.9	1,011	17%	49,500	35,950
ACB	亞洲商業股份銀行	金融	0.3%	40,500	30,064	17.4	1.4	454	27%	51,800	38,600
PLX	越南油氣集團	能源	1.9%	29,200	140,328	7.8	1.2	4,383	27%	33,650	23,800
BVH	Bao Viet 集團	金融	8.8%	90,800	115,313	18.8	4.9	2,624	49%	100,800	60,348
FPT	FPT 發展投資工藝股份公司	科技	0.8%	77,000	176,849	14.1	2.9	608	3%	94,917	75,500
GAS	越南氣體總公司 - 股份公司	公用服務	0.3%	19,300	77,200	32.9	1.5	3,004	0%	23,700	12,350
POW	越南天然氣股份總公司	公用服務	3.3%	18,050	52,211	6.2	1.3	7,698	20%	19,150	12,522
HDB	胡志明市發展商業股份銀行	金融	7.4%	25,850	150,312	80.3	1.5	24,737	25%	29,400	13,600
HPG	Hoa Phat (和發) 集團股份公司	原材料	4.6%	17,900	93,332	4.9	1.1	9,303	23%	19,700	13,391
MBB	軍隊貿易股份銀行	金融	3.7%	63,300	90,572	110.3	3.4	1,846	29%	110,000	56,000
MSN	Masan 集團股份公司	必需消費品	3.9%	37,300	54,553	78.5	2.3	8,964	45%	59,300	33,600
MWG	世界移動通信投資股份公司	非必需消費品	0.4%	33,700	42,819	13.0	1.7	984	17%	42,200	26,200
NVL	Nova 房地產投資集團股份公司	房地產	0.5%	11,450	26,814	16.8	0.9	6,249	5%	14,200	10,300
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.8%	60,400	77,467	18.9	3.1	615	62%	99,500	54,900
GVR	越南橡膠工業集團	原材料	2.8%	10,950	39,627	5.4	0.8	17,188	6%	13,600	7,347
PDR	Phat Dat 開發房地產股份公司	房地產	2.8%	23,000	56,435	16.8	2.0	1,265	0%	31,300	22,300
TPB	Tien Phong 股份商業銀行	金融	2.9%	30,900	46,323	23.0	2.1	28,037	#VALUE!	37,000	15,250
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.8%	28,200	53,163	7.4	1.2	19,245	24%	33,700	16,900
SSI	SSI 西貢證券股份公司	金融	6.2%	30,400	106,924	6.2	0.8	4,317	22%	36,150	21,500
STB	西貢商信銀行 (sacombank)	金融	2.0%	17,000	37,428	6.8	1.2	6,214	30%	20,100	13,794
TCB	越南技商股份銀行 (Techcombank)	金融	4.7%	85,500	477,867	14.2	3.0	1,224	23%	93,700	61,304
VCB	越南外商貿易股份銀行	金融	4.6%	39,000	169,820	4.1	1.0	6,395	23%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.4%	18,800	47,692	5.4	1.3	4,520	21%	22,000	14,583
VIC	Vingroup 集團股份公司	房地產	4.2%	41,300	157,516	36.4	1.3	10,250	13%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	105,000	56,869	#N/A N/A	3.7	996	18%	118,000	92,900
VNM	越南牛奶股份公司	必需消費品	5.2%	68,700	143,580	19.1	4.7	2,553	55%	85,600	65,500
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.1%	19,150	151,935	12.5	1.2	14,124	29%	23,150	14,550
VRE	Vincom Retail 股份公司	房地產	1.8%	22,600	51,354	12.3	1.4	4,464	33%	32,000	21,600

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