

基差轉為正數

2023/12/07

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	1111.1	12.1	185,625	21/12	17
VN30F2201	1110.0	12.1	336	18/01	45
VN30F2203	1104.4	9.0	84	21/03	108
VN30F2206	1105.9	12.5	56	20/06	199

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	185,625	-14.6%	61,447	
VN30F2201	336	-7.9%	1744	
VN30F2203	84	-69.8%	1,042	
VN30F2206	56	-15.2%	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	1.8	-1.4	3.3
VN30F2201	0.7	-1.4	2.2
VN30F2203	-4.9	-5.0	0.2
VN30F2206	-3.4	-7.0	3.7

源自：Bloomberg - YSVN

合約走勢

- 期貨合約處於強勁震盪的階段，但整體趨勢仍然復甦，其中 VN30F2312 收盤上漲 12 點，基差轉為 1.8 點的正數。
- 與前一交易日相比，VN30F2312 的成交量減少 15%，VN30F2401 減少 8%，VN30F2403 減少 70%，VN30F2406 減少 15%。

VN30F1M 的評估

- VN30F2312 再次復甦，顯示短期上漲趨勢持續維持。RSI 指標可能會上漲，顯示 12 月期貨合約可能突破 1115 點，並可能上漲至 1119-1121 點。同時，短期趨勢在 1H 內仍維持上漲。
- VN30F2312 合約的短期趨勢在日線圖上處於橫盤水平，價格可能在 1113-1124 點的強勁阻力位，而可能在 1058-1070 點的短期支撐位。

投資策略

當天策略 (Intraday)	投資者考慮在盤中的震盪階段開設多頭，當價格突破 1115 點，隨後調整時，停損於 1108 點，目標為 1119-1121 點。 空頭倉位考慮在 1122-1124 點附近開設，停損於 1126 點或價格突破 1108 點時停損。
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。

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VN30F1M 合約走勢圖

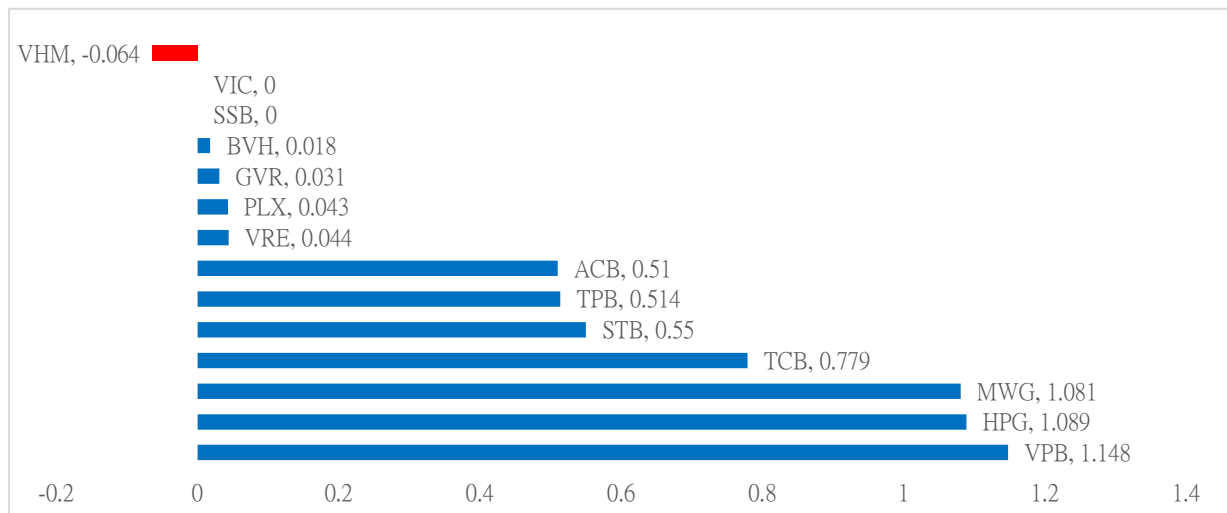


	VN30F2312-Daily	VN30F2312-1H
趨勢	橫盤	上漲
支撐 1	1070	1104
支撐 2	1058	1097
阻力 1	1124	1115
阻力 2	1135	1122

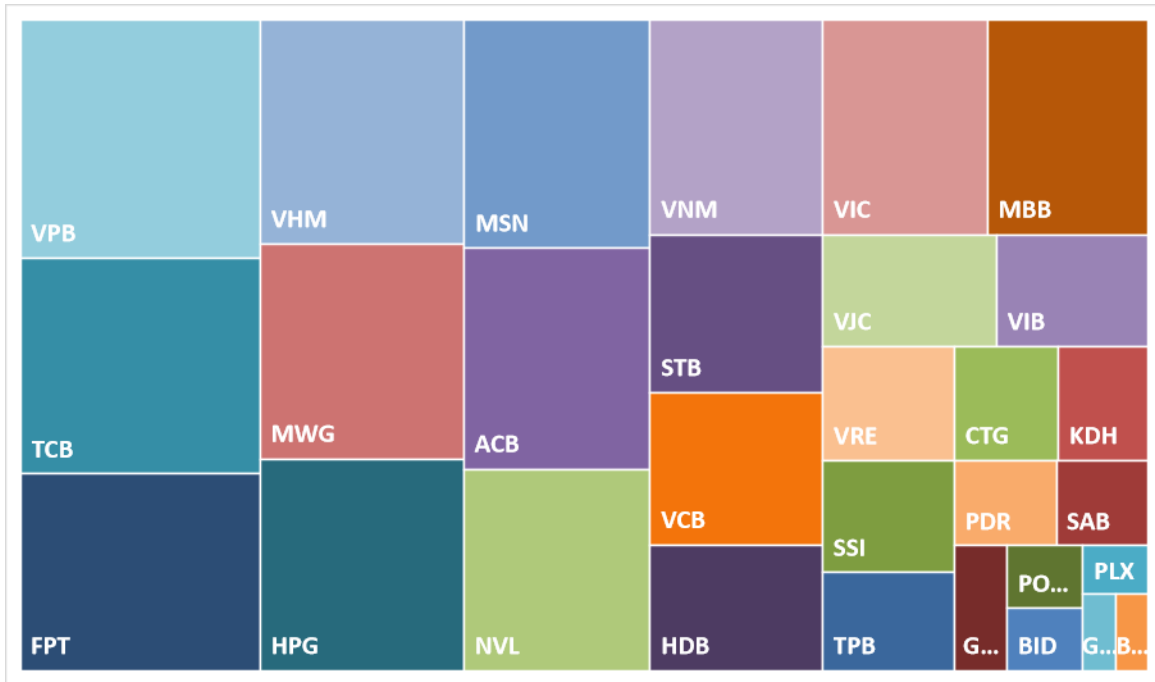
VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.8%，VPB、HPG 和 MWG 是幫助指數上漲的股票。相反，VHM 逆市而行。

VN30-INDEX 中最有影響力的成份股



VN30-INDEX 中的資本化



VPB 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	6.8%	22,150	86,032	5.8	1.3	6,111	30%	24,400	18,913
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	63,300	65,516	131.5	3.8	267	2%	86,000	56,500
CTG	越南工商股份銀行	金融	0.8%	39,650	226,023	11.5	2.0	1,065	15%	43,926	33,277
ACB	亞洲商業股份銀行	金融	0.3%	39,800	29,544	17.1	1.4	413	27%	51,800	38,600
PLX	越南油氣集團	能源	1.9%	26,500	142,305	7.9	1.2	4,496	24%	30,114	23,268
BVH	Bao Viet 集團	金融	9.0%	94,800	120,393	19.6	5.1	2,543	49%	100,800	65,043
FPT	FPT 發展投資工藝股份公司	科技	0.8%	79,000	181,442	14.5	3.0	592	3%	94,667	75,500
GAS	越南氣體總公司 - 股份公司	公用服務	0.3%	20,600	82,400	35.1	1.6	2,949	0%	23,700	13,350
POW	越南天然氣股份總公司	公用服務	3.3%	18,450	53,368	6.3	1.3	8,184	20%	19,150	13,609
HDB	胡志明市發展商業股份銀行	金融	7.7%	27,250	158,453	84.7	1.6	24,799	25%	29,400	17,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	4.6%	18,050	94,114	4.9	1.1	9,420	23%	19,700	14,565
MBB	軍隊貿易股份銀行	金融	3.5%	61,400	87,854	107.0	3.3	1,837	29%	110,000	56,000
MSN	Masan 集團股份公司	必需消費品	4.1%	40,000	58,496	84.2	2.5	8,987	44%	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%	35,550	45,170	13.8	1.8	1,009	17%	42,200	29,050
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	5,737	4%	14,200	10,300
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.8%	64,000	82,084	20.0	3.3	603	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	16,840	6%	13,600	8,102
PDR	Phat Dat 開發房地產股份公司	房地產	2.7%	22,700	55,699	16.6	1.9	1,293	0%	31,300	22,300
TPB	Tien Phong 股份商業銀行	金融	3.1%	33,300	49,921	24.8	2.2	26,876	#VALUE!	37,000	17,000
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.6%	27,800	52,409	7.3	1.2	18,511	24%	33,700	19,700
SSI	SSI 西貢證券股份公司	金融	6.1%	30,050	105,851	6.2	0.8	4,113	22%	36,150	25,400
STB	西貢商信銀行 (sacombank)	金融	2.0%	17,050	37,538	6.8	1.2	5,942	30%	20,100	14,764
TCB	越南技商股份銀行 (Techcombank)	金融	4.6%	85,400	477,308	14.2	3.0	1,138	23%	93,700	65,199
VCB	越南外商貿易股份銀行	金融	4.7%	40,500	176,352	4.3	1.0	6,589	23%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.4%	19,150	48,580	5.5	1.3	4,443	21%	22,000	15,250
VIC	Vingroup 集團股份公司	房地產	4.3%	42,800	163,236	37.7	1.3	8,385	13%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	105,100	56,923	#N/A N/A	3.7	991	18%	118,000	92,900
VNM	越南牛奶股份公司	必需消費品	5.0%	68,100	142,326	19.0	4.6	2,351	55%	85,600	65,500
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.0%	19,150	151,935	12.5	1.2	13,360	28%	23,150	15,850
VRE	Vincom Retail 股份公司	房地產	1.8%	22,850	51,922	12.4	1.4	4,349	32%	32,000	21,600

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