市場測試 1097-1099 點

2023/12/20

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	1091.3	9.3	227,788	21/12	4
VN30F2201	1089.9	7.6	14830	18/01	32
VN30F2203	1087.7	7.5	163	21/03	95
VN30F2206	1088.1	7.0	43	20/06	186

源自 Bloomberg – YSVN

合約更改交易量和持倉量				
	交易量	*+/-*	*OI*	*+/-*
單位	*合約*	*%*		***%***
VN30F2112	227,788	0.9%	61,447	
VN30F2201	14,830	72.1%	1744	
VN30F2203	163	279.1%	1,042	
VN30F2206	43	-83.9%	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	-0.6	-2.7	2.1
VN30F2201	-2.0	-2.7	0.7
VN30F2203	-4.2	-4.5	0.3
VN30F2206	-3.8	-3.6	-0.2

源自：Bloomberg – YSVN

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合約走勢

- 期貨市場處於相當震盪的階段，投資者情緒猶豫不決。值得關注的是，需求在午盤 2:00 以來幫助期貨合約的增長速度快於股票市場。收盤時，VN30F2312 基差錄得 -0.6 點。
- 與前一交易日相比，VN30F2312 成交量微有增加，VN30F2401 增加 72%，VN30F2403 增加 279%，VN30F2406 減少 84%。

VN30F1M 的評估

- VN30F2312 大幅上漲，並可能上漲至線性迴歸線的上限（即 1097-1099 點）。同時，價格走勢圖從 1123 點結束了 Z 字形調整期。因此，VN30F2312 可能會逐漸上漲至 1100 點和 1107 點以上。
- VN30F2312 合約的短期趨勢在日線圖上處於橫盤水平，價格可能在 1113-1120 點的強勁阻力位，而可能在 1070-1080 點的短期支撐位。

投資策略

當天策略 (Intraday)	投資者考慮在 1085-1087 點的震盪階段開設多頭，停損於 1080 點，目標為 1100-1107 點。 當盤初價格大幅上漲至 1093-1095 點時考慮開設空頭，停損於 1096 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。

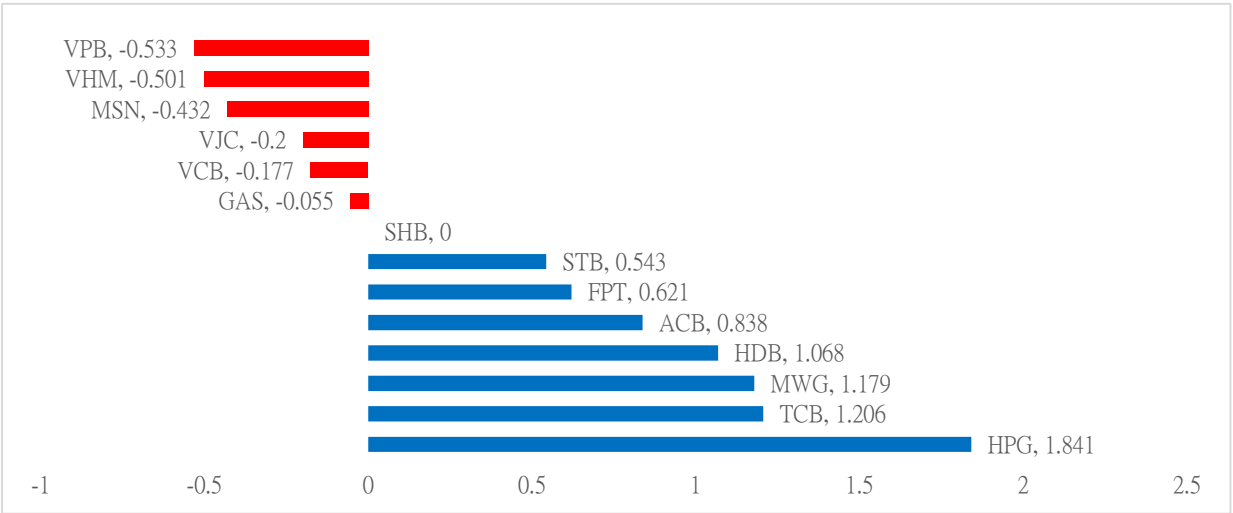
VN30F1M 合約走勢圖

	VN30F2312-Daily	VN30F2312-1H
趨勢	橫盤	下跌
支撐 1	1070	1086
支撐 2	1058	1080
阻力 1	1124	1095
阻力 2	1150	1099

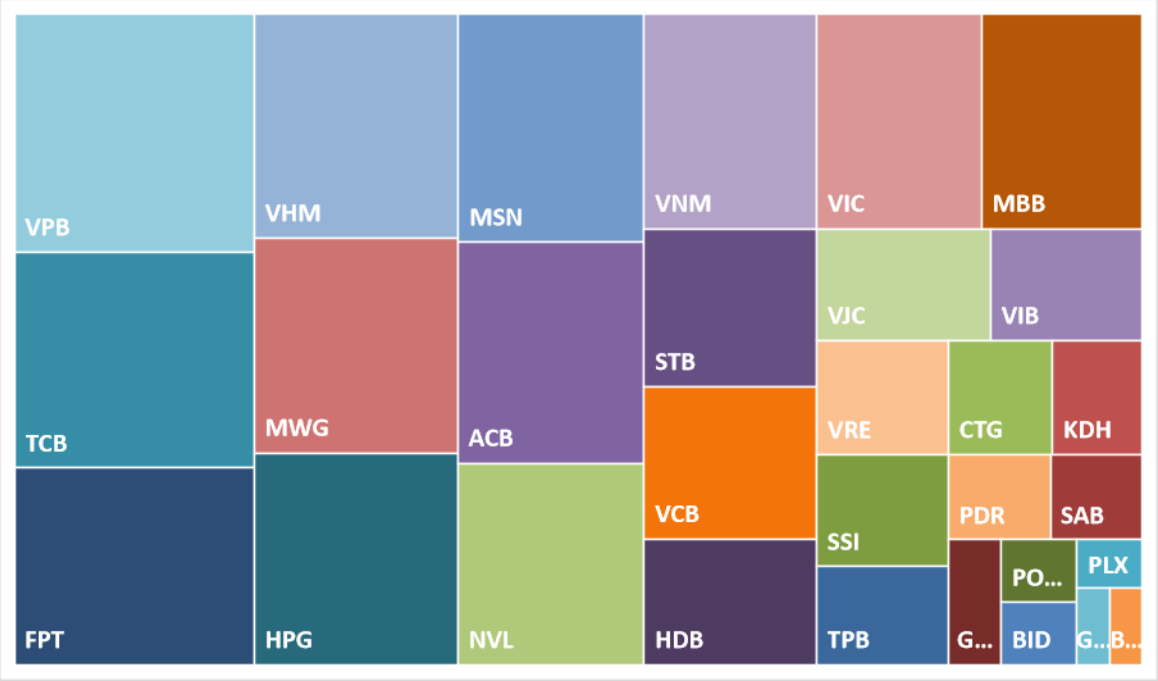
VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.66%，其中 HPG、TCB 和 MWG 幫助指數得分的股票。相反，VPB、VHM 和 MSN 是導致指數下跌最多的股票。

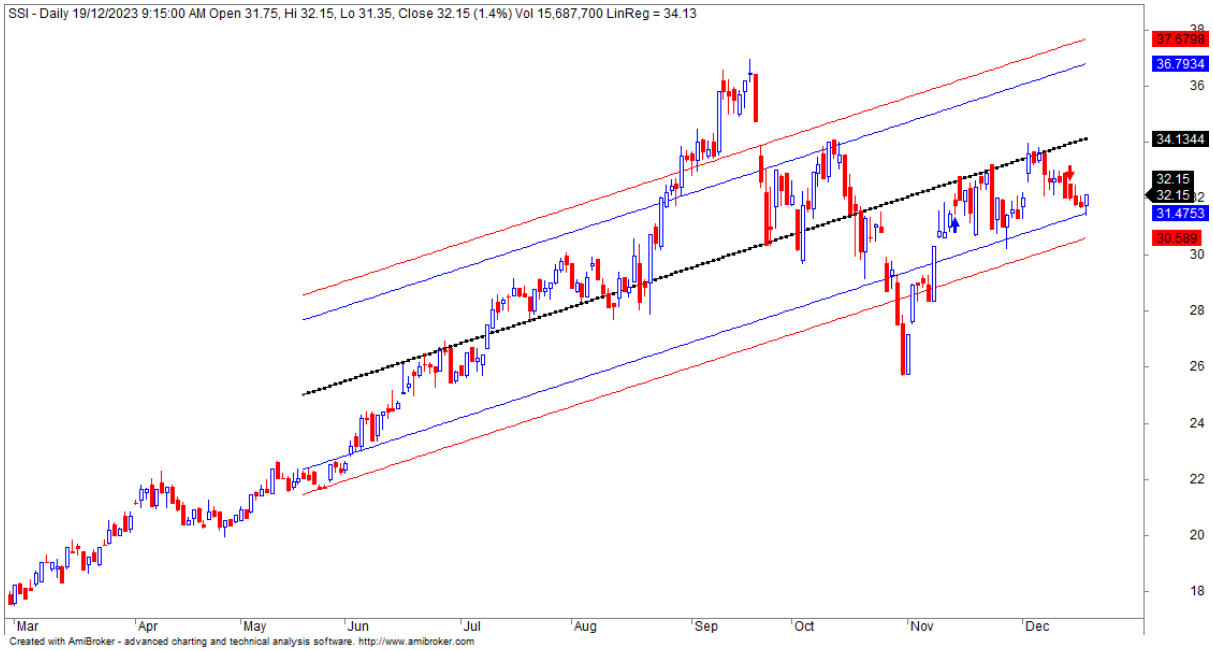
VN30-INDEX 中最有影響力的成份股



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	7.1%	23,050	89,527	6.0	1.3	5,760	30%	24,400	18,957
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	61,000	63,135	126.7	3.7	299	2%	86,000	56,500
CTG	越南工商股份銀行	金融	0.8%	41,200	234,858	12.0	2.1	1,029	15%	43,926	33,277
ACB	亞洲商業股份銀行	金融	0.3%	39,200	29,099	16.8	1.3	375	26%	51,800	38,600
PLX	越南油氣集團	能源	1.9%	26,500	142,305	7.9	1.2	3,925	24%	30,114	23,268
BVH	Bao Viet 集團	金融	9.0%	94,600	120,139	19.6	5.1	2,490	49%	100,800	65,565
FPT	FPT 發展投資工藝股份公司	科技	0.8%	75,000	172,255	13.7	2.8	579	3%	93,250	74,200
GAS	越南氣體總公司 - 股份公司	公用服務	0.3%	19,600	78,400	33.4	1.6	2,647	0%	23,700	13,350
POW	越南天然氣股份總公司	公用服務	3.4%	18,950	54,814	6.5	1.3	8,287	20%	19,150	13,609
HDB	胡志明市發展商業股份銀行	金融	7.6%	27,200	158,162	84.5	1.6	24,183	25%	29,400	17,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	4.6%	18,150	94,636	4.9	1.1	8,038	23%	19,700	14,565
MBB	軍隊貿易股份銀行	金融	3.5%	62,200	88,998	108.4	3.3	1,961	28%	106,000	56,000
MSN	Masan 集團股份公司	必需消費品	4.2%	40,650	59,446	85.6	2.6	9,115	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%	33,950	43,137	13.1	1.7	912	17%	42,200	29,050
NVL	Nova 房地產投資集團股份公司	房地產	0.5%	11,200	26,229	16.5	0.8	5,206	4%	14,200	10,300
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.8%	62,200	79,775	19.4	3.2	554	62%	99,500	54,900
GVR	越南橡膠工業集團	原材料	2.7%	10,700	38,722	5.2	0.8	15,919	6%	13,600	8,102
PDR	Phat Dat 開發房地產股份公司	房地產	2.7%	22,600	55,454	16.5	1.9	1,260	0%	31,300	22,300
TPB	Tien Phong 股份商業銀行	金融	3.0%	32,150	48,197	23.9	2.1	25,785	#VALUE!	37,000	17,000
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.4%	26,600	50,147	7.0	1.1	17,676	23%	33,700	21,250
SSI	SSI 西貢證券股份公司	金融	6.1%	30,600	107,789	6.3	0.9	3,580	22%	36,150	25,400
STB	西貢商信銀行 (sacombank)	金融	2.0%	17,000	37,428	6.8	1.2	5,539	30%	20,100	14,764
TCB	越南技商股份銀行 (Techcombank)	金融	4.4%	81,200	453,834	13.5	2.9	1,076	23%	93,700	66,638
VCB	越南外商貿易股份銀行	金融	4.5%	39,500	171,998	4.2	1.0	6,372	23%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.3%	18,650	47,311	5.4	1.3	3,797	21%	22,000	15,250
VIC	Vingroup 集團股份公司	房地產	4.3%	43,200	164,762	38.1	1.3	6,230	13%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	104,300	56,490	#N/A N/A	3.7	961	18%	118,000	92,900
VNM	越南牛奶股份公司	必需消費品	4.9%	67,000	140,027	18.6	4.6	2,305	54%	81,900	65,500
VPB	Viet Nam Thinh Vuong（越南繁榮）貿易股份銀行	金融	8.9%	18,300	145,191	11.9	1.2	11,700	28%	23,150	16,550
VRE	Vincom Retail 股份公司	房地產	1.8%	22,700	51,582	12.4	1.4	4,187	32%	32,000	21,600

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