

市場測試 1138-1140 點
2023/12/29

| 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 | 1132.9 | 16.0 | 157,595 | 18/01 | 20 |
| VN30F2201 | 1131.0 | 13.0 | 282 | 15/02 | 48 |
| VN30F2203 | 1132.9 | 16.5 | 407 | 21/03 | 83 |
| VN30F2206 | 1133.8 | 18.5 | 810 | 20/06 | 174 |

源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 | | | | |
|-------------|---------|---------|--------|-----|
| | 交易量 | +/- | OI | +/- |
| 單位 | 合約 | % | | % |
| VN30F2112 | 157,595 | 15.7% | 61,447 | |
| VN30F2201 | 282 | -69.5% | 1744 | |
| VN30F2203 | 407 | 65.4% | 1,042 | |
| VN30F2206 | 810 | 1976.9% | 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 | 4.4 | 1.0 | 3.4 |
| VN30F2201 | 2.5 | 1.0 | 1.5 |
| VN30F2203 | 4.4 | 0.5 | 3.9 |
| VN30F2206 | 5.3 | -0.6 | 5.9 |

源自：Bloomberg - YSVN

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合約走勢

- 期貨市場平衡，並再次強勁復甦。截至收盤，各期貨合約均維持高位，基差擴大 4.4 點。
- 與前一交易日相比，VN30F2401 的成交量增加 16%，VN30F2402 減少 70%，VN30F2403 增加 65%，VN30F2406 增加 1977%。

VN30F1M 的評估

- VN30F2401 調整至 1115-1116 點附近，並再次上漲。RSI 指標仍處於超買區域，顯示短期上漲慣性依然存在。下跌背離信號可能在 1136-1138 點最近的阻力位，因此需要關注阻力位以上的強勁調整反應。
- VN30F2312 合約的短期趨勢在日線圖上轉為上漲，價格可能在 1132-1136 點附近的阻力位，而可能在 1101 點的短期支撐位。

投資策略

| | |
|----------------------------|--|
| 當天策略 (Intraday) | 投資者考慮在 1130-1131 點開設多頭，停損於 1129 點，目標為 1138 點。 當價格突破 1129 點時考慮開設空頭，停損於 1131 點，目標為 1124-1125 點附近。 |
| 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

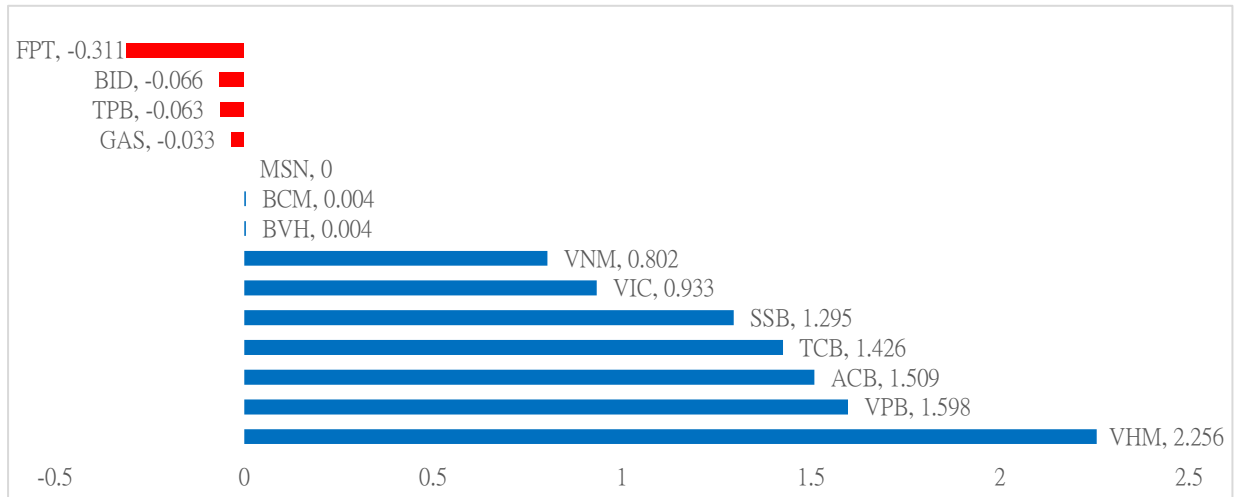


| | VN30F2401-Daily | VN30F2401-1H |
|------|-----------------|--------------|
| 趨勢 | 上漲 | 上漲 |
| 支撐 1 | 1101 | 1130 |
| 支撐 2 | 1075 | 1126 |
| 阻力 1 | 1136 | 1136 |
| 阻力 2 | 1142 | 1138 |

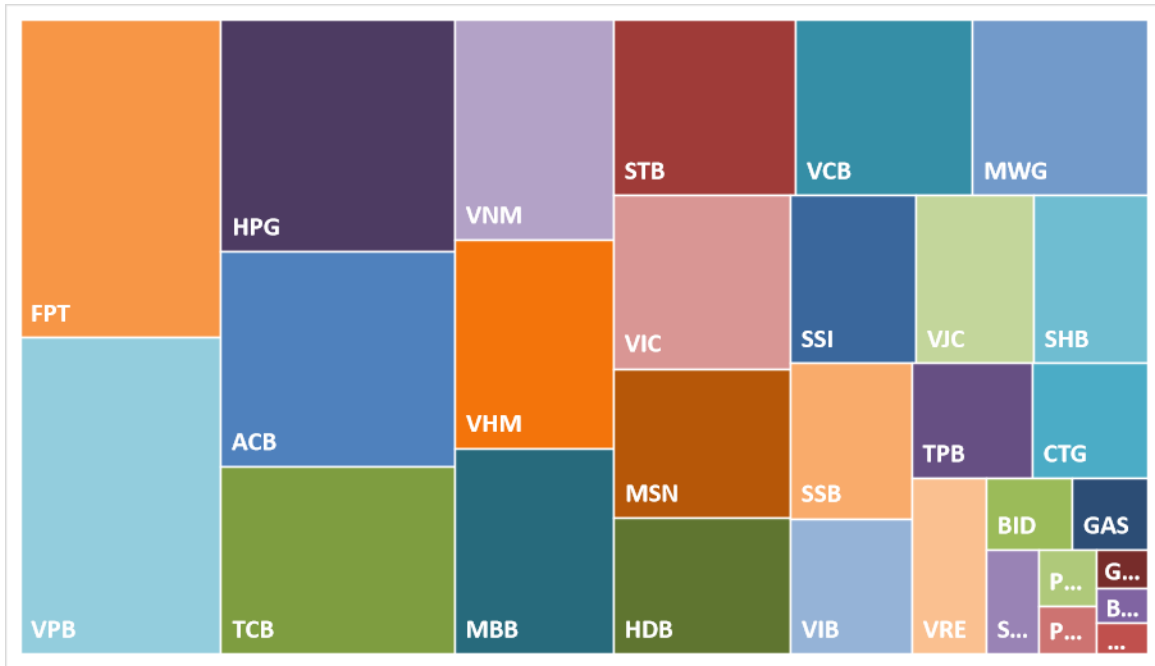
VN30-INDEX 指數走勢

VN30-Index 收盤上漲 1.13%，VHM、VPB 和 ACB 幫助指數得分的股票。相反，FPT、BID 和 TPB 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



VHM 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% | 23,750 | 92,246 | 6.2 | 1.4 | 5,762 | 30% | 24,400 | 18,957 |
| KDH | Khang Dien 房屋貿易投資股份公司 | 房地產 | 0.2% | 62,700 | 64,895 | 130.3 | 3.8 | 314 | 2% | 86,000 | 56,500 |
| CTG | 越南工商股份銀行 | 金融 | 0.8% | 42,700 | 243,409 | 12.4 | 2.1 | 1,002 | 17% | 43,926 | 34,253 |
| ACB | 亞洲商業股份銀行 | 金融 | 0.2% | 39,600 | 29,396 | 17.0 | 1.4 | 311 | 26% | 51,800 | 38,600 |
| PLX | 越南油氣集團 | 能源 | 1.9% | 27,100 | 145,527 | 8.1 | 1.2 | 3,439 | 24% | 30,114 | 23,536 |
| BVH | Bao Viet 集團 | 金融 | 8.9% | 96,600 | 122,679 | 20.0 | 5.2 | 2,336 | 49% | 100,800 | 66,087 |
| FPT | FPT 發展投資工藝股份公司 | 科技 | 0.7% | 76,000 | 174,552 | 13.9 | 2.8 | 597 | 3% | 93,250 | 74,200 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 0.3% | 20,300 | 81,200 | 34.6 | 1.6 | 2,254 | 0% | 23,700 | 13,750 |
| POW | 越南天然氣股份總公司 | 公用服務 | 3.3% | 19,350 | 55,971 | 6.6 | 1.4 | 8,013 | 20% | 19,350 | 13,609 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 7.6% | 27,950 | 162,523 | 86.9 | 1.6 | 22,882 | 25% | 29,400 | 17,850 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 4.5% | 18,550 | 96,721 | 5.1 | 1.1 | 7,277 | 23% | 19,700 | 14,783 |
| MBB | 軍隊貿易股份銀行 | 金融 | 3.7% | 67,000 | 95,867 | 116.7 | 3.6 | 1,993 | 28% | 106,000 | 56,000 |
| MSN | Masan 集團股份公司 | 必需消費品 | 4.3% | 43,050 | 62,956 | 90.6 | 2.7 | 9,000 | 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% | 34,500 | 43,835 | 13.4 | 1.7 | 853 | 17% | 42,200 | 30,650 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 0.4% | 11,250 | 26,346 | 16.5 | 0.8 | 4,912 | 4% | 14,200 | 10,500 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 0.7% | 62,200 | 79,775 | 19.4 | 3.2 | 561 | 62% | 99,500 | 54,900 |
| GVR | 越南橡膠工業集團 | 原材料 | 2.7% | 10,800 | 39,084 | 5.3 | 0.8 | 14,575 | 5% | 13,600 | 8,212 |
| PDR | Phat Dat 開發房地產股份公司 | 房地產 | 2.7% | 23,650 | 59,023 | 17.3 | 2.0 | 1,240 | 0% | 31,300 | 22,300 |
| TPB | Tien Phong 股份商業銀行 | 金融 | 2.9% | 33,000 | 49,472 | 24.5 | 2.2 | 23,215 | #VALUE! | 37,000 | 17,600 |
| SAB | 西貢啤酒 - 酒精 - 飲料股份公司 | 必需消費品 | 4.4% | 27,600 | 52,032 | 7.2 | 1.2 | 16,568 | 22% | 33,700 | 22,050 |
| SSI | SSI 西貢證券股份公司 | 金融 | 6.1% | 31,500 | 110,959 | 6.5 | 0.9 | 3,240 | 22% | 36,150 | 25,750 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 1.9% | 17,300 | 38,088 | 6.9 | 1.2 | 5,027 | 30% | 20,100 | 14,836 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 4.3% | 82,800 | 462,777 | 13.8 | 2.9 | 1,086 | 23% | 93,700 | 67,316 |
| VCB | 越南外商貿易股份銀行 | 金融 | 4.9% | 43,700 | 190,286 | 4.6 | 1.1 | 6,328 | 23% | 66,200 | 36,750 |
| VHM | Vinhomes 股份公司 | 房地產 | 2.3% | 19,650 | 49,848 | 5.7 | 1.4 | 3,118 | 21% | 22,000 | 15,542 |
| VIC | Vingroup 集團股份公司 | 房地產 | 4.3% | 44,450 | 169,962 | 39.2 | 1.3 | 5,020 | 12% | 76,600 | 38,700 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 2.7% | 108,000 | 58,494 | #N/A N/A | 3.8 | 950 | 18% | 118,000 | 92,900 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 4.9% | 68,500 | 143,162 | 19.1 | 4.7 | 2,288 | 54% | 81,900 | 65,500 |
| VPB | Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行 | 金融 | 8.9% | 18,800 | 149,158 | 12.3 | 1.2 | 11,018 | 28% | 23,150 | 16,550 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.8% | 23,500 | 53,399 | 12.8 | 1.5 | 3,959 | 32% | 32,000 | 21,600 |

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