

市場的波動性增加

2024/03/07

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	1266.8	-11.7	248,155	21/03	17
VN30F2201	1267.1	-10.0	623	17/04	45
VN30F2203	1267.0	-10.2	174	20/06	108
VN30F2206	1266.3	-10.1	40	19/09	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	248,155	43.1%	61,447	
VN30F2201	623	36.0%	1744	
VN30F2203	174	596.0%	1,042	
VN30F2206	40	42.9%	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	-4.3	-1.7	-2.6
VN30F2201	-4.0	-1.7	-2.3
VN30F2203	-4.1	-3.0	-1.1
VN30F2206	-4.8	-3.8	-1.0

源自：Bloomberg - YSVN

合約走勢

- 期貨合約在午盤突然大幅下跌，但價格也強勁復甦，並縮短了跌幅，隨後股票市場也再次收窄跌幅。VN30F1M 收盤下跌近 12 點，合約的基差為 -4.3 點。
- 與前一交易日相比，VN30F2403 的成交量增加 43%，VN30F2404 增加 36%，VN30F2406 增加 596%，VN30F2409 增加 43%。

VN30F1M 的評估

- VN30F2403 在當日波動更強勁，價格走勢圖在 1255 點獲得支撐並強勁復甦。同時，MACD 處於 0 關口，這是通常支持指標的區域。RSI 繼續在 40-50 以上波動。因此，T3 合約可能會維持上漲至 1271-1273 點，以探索該區域的供需。
- VN30F2403 合約的短期趨勢在日線圖上維持上漲，並可能在 1286 點附近的阻力位，而日線趨勢追蹤停損於 1244 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1271-1273 點開設空頭，停損於 1274 點，目標為 1260 點和 1248 點以上。
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

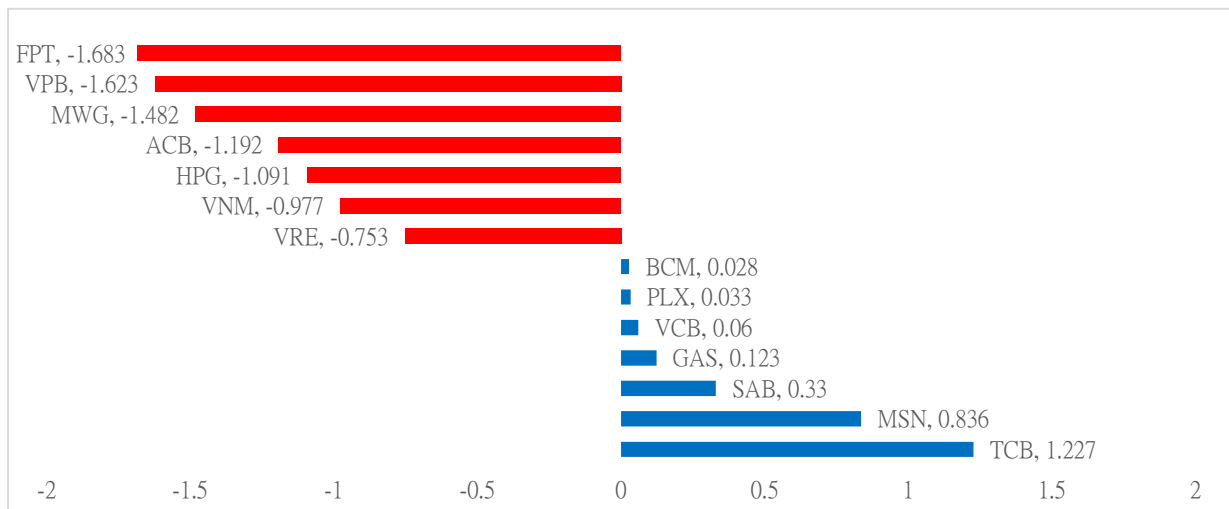


	VN30F2403-Daily	VN30F2403-1H
趨勢	上漲	下跌
支撐 1	1244	1260
支撐 2	1222	1255
阻力 1	1287	1272
阻力 2	1300	1282

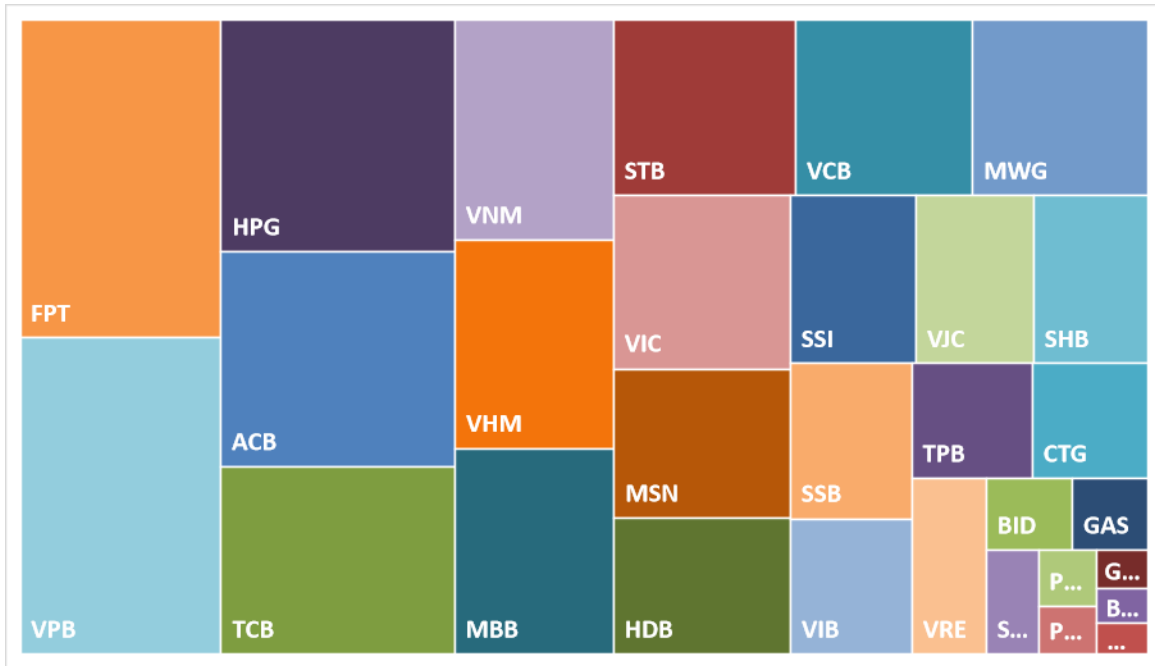
VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.71%，具有 8 檔上漲股和 15 檔下跌股，其中 FPT、VPB 和 MWG 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



FPT 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	7.4%	27,600	107,200	6.7	1.5	10,158	30%	28,400	20,739
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	66,200	68,517	30.0	3.8	667	2%	84,500	56,500
CTG	越南工商股份銀行	金融	1.0%	54,400	310,104	14.4	2.6	1,684	17%	54,800	34,608
ACB	亞洲商業股份銀行	金融	0.2%	43,300	32,143	18.7	1.5	398	26%	50,000	38,600
PLX	越南油氣集團	能源	2.2%	36,100	193,857	9.7	1.5	7,678	27%	37,150	24,431
BVH	Bao Viet 集團	金融	9.0%	109,100	138,554	21.4	5.5	2,173	49%	111,800	67,043
FPT	FPT 發展投資工藝股份公司	科技	0.7%	80,100	183,969	15.4	2.9	863	2%	93,250	74,200
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	28,900	115,600	44.8	2.3	3,045	0%	30,750	14,100
POW	越南天然氣股份總公司	公用服務	3.9%	23,450	67,830	6.7	1.5	6,935	20%	23,800	15,087
HDB	胡志明市發展商業股份銀行	金融	7.6%	30,800	179,095	26.2	1.7	25,750	25%	31,400	19,850
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	24,600	128,266	6.2	1.4	17,364	23%	25,150	14,957
MBB	軍隊貿易股份銀行	金融	4.2%	76,900	110,032	261.6	4.1	2,867	28%	89,400	56,000
MSN	Masan 集團股份公司	必需消費品	4.4%	48,700	71,219	427.2	3.1	9,045	45%	59,300	33,600
MWG	世界移動通信投資股份公司	非必需消費品	0.3%	36,250	46,059	16.5	1.8	706	17%	42,200	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.4%	11,900	27,868	25.9	0.9	4,993	4%	14,200	10,550
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.7%	61,300	78,621	19.6	3.2	795	61%	98,000	54,900
GVR	越南橡膠工業集團	原材料	2.6%	11,800	43,216	5.7	0.9	29,253	5%	13,600	8,331
PDR	Phat Dat 開發房地產股份公司	房地產	2.4%	22,750	56,777	15.3	1.9	1,342	0%	31,300	22,200
TPB	Tien Phong 股份商業銀行	金融	3.0%	37,100	55,618	24.2	2.4	20,932	#VALUE!	37,850	18,750
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.6%	31,550	59,479	7.7	1.3	18,376	24%	33,700	24,100
SSI	SSI 西貢證券股份公司	金融	7.5%	42,750	150,587	8.4	1.2	5,712	22%	43,500	25,850
STB	西貢商信銀行 (sacombank)	金融	1.9%	19,200	42,271	9.5	1.3	10,678	29%	20,250	15,411
TCB	越南技商股份銀行 (Techcombank)	金融	4.5%	95,600	534,317	16.2	3.2	1,408	24%	100,500	72,058
VCB	越南外商貿易股份銀行	金融	3.6%	43,100	187,673	5.7	1.0	6,771	22%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.1%	21,900	55,556	6.6	1.5	5,038	21%	22,750	16,625
VIC	Vingroup 集團股份公司	房地產	4.0%	45,300	173,212	81.5	1.4	3,173	12%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.4%	103,900	56,273	142.0	3.6	760	17%	113,400	92,900
VNM	越南牛奶股份公司	必需消費品	4.6%	71,800	150,059	18.9	4.7	3,180	53%	81,200	65,500
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.1%	19,400	153,918	13.3	1.1	12,653	28%	23,150	17,050
VRE	Vincom Retail 股份公司	房地產	1.8%	25,850	58,739	13.3	1.6	7,612	30%	32,000	21,600

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