

市場在寬幅內波動

2024/03/15

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	1260.8	-10.5	253,064	21/03	7
VN30F2201	1263.4	-1.6	2182	17/04	35
VN30F2203	1261.6	-11.2	90	20/06	98
VN30F2206	1263.0	-8.3	145	19/09	189

源自 Bloomberg - YSVN

合約更改交易量和持倉量					
單位	合約	交易量	+/-	OI	+/-
單位	合約		%		%
VN30F2112	253,064		3.3%	61,447	
VN30F2201	2,182		5.1%	1744	
VN30F2203	90		-31.8%	1,042	
VN30F2206	145		-6.5%	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	0.5	-1.0	1.5
VN30F2201	3.1	-1.0	4.1
VN30F2203	1.3	0.5	0.8
VN30F2206	2.7	-1.0	3.7

源自：Bloomberg - YSVN

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合約走勢

- 4 個期貨合約在早盤小幅上漲，但在午盤反轉下跌。具體而言，VN30F1M 下跌近 10 點，合約的基差收盤時轉為 0.5 點的正數，顯示投資者對期貨市場的高度期待。
- 與前一交易日相比，VN30F2403 的成交量增加 3%，VN30F2404 增加 5%，VN30F2406 減少 322%，VN30F2409 減少 7%。

VN30F1M 的評估

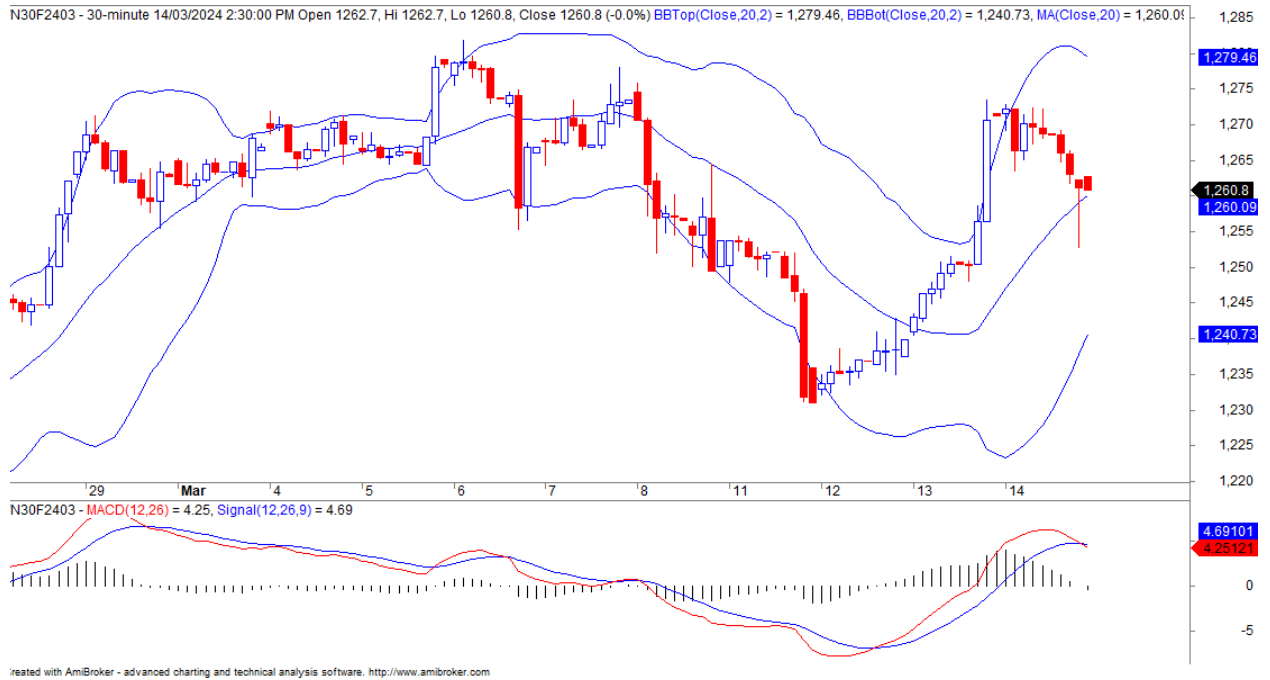
- VN30F2403 在布林線中線放緩，而 MACD 在 30 分鐘幀內發出賣出的信號，顯示短期下跌趨勢已確認。同時，若復甦期在下一個交易日未能突破 1264-1265 點，則可能會確認在 1273 點創造短期頂部的情境。
- VN30F2403 合約的短期趨勢在日線圖上仍然下跌，追蹤停損於 1272 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1264-1265 點開設空頭，停損於 1267 點或價格突破 1253 點時停損。
主要短期 趨勢策略 (Daily)	若 VN30F2404 在下一個交易日無法突破 1275-1277 點或當價格突破 1240 點時，投資者可以考慮開設空頭。



VN30F1M 合約走勢圖

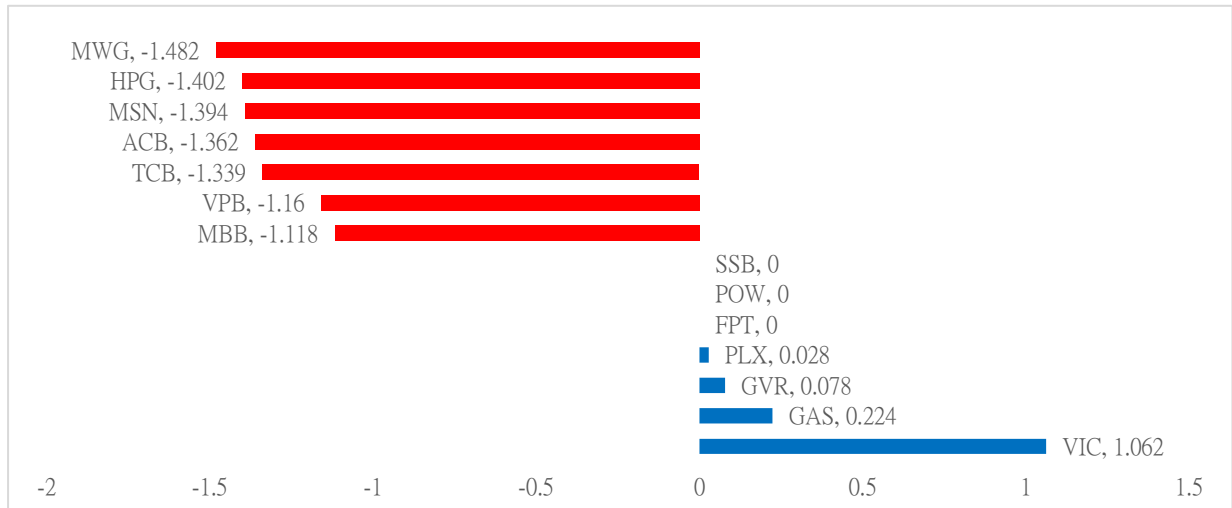


	VN30F2403-Daily	VN30F2403-1H
趨勢	下跌	上漲
支撐 1	1230	1255
支撐 2	1200	1244
阻力 1	1277	1265
阻力 2	1282	1273

VN30-INDEX 指數走勢

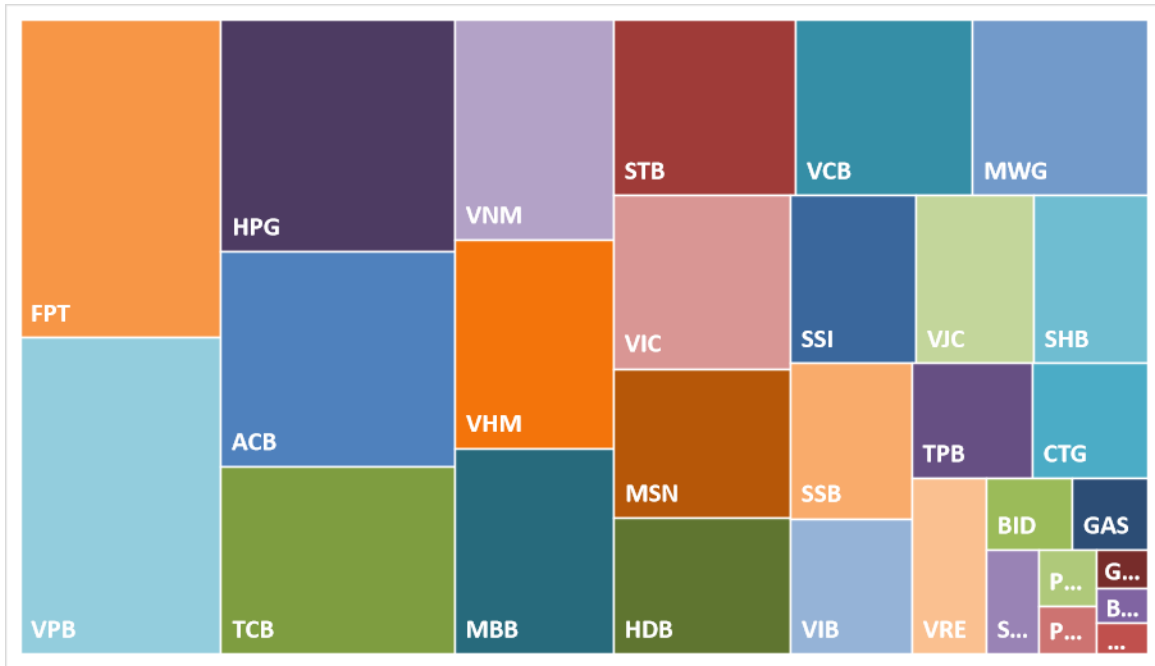
VN30-Index 收盤下跌 0.94%，具有 4 檔上漲股和 22 檔下跌股，其中 MWG、HPG 和 MSN 導致指數下跌最多的股票。

VN30-INDEX 中最有影響力的成份股

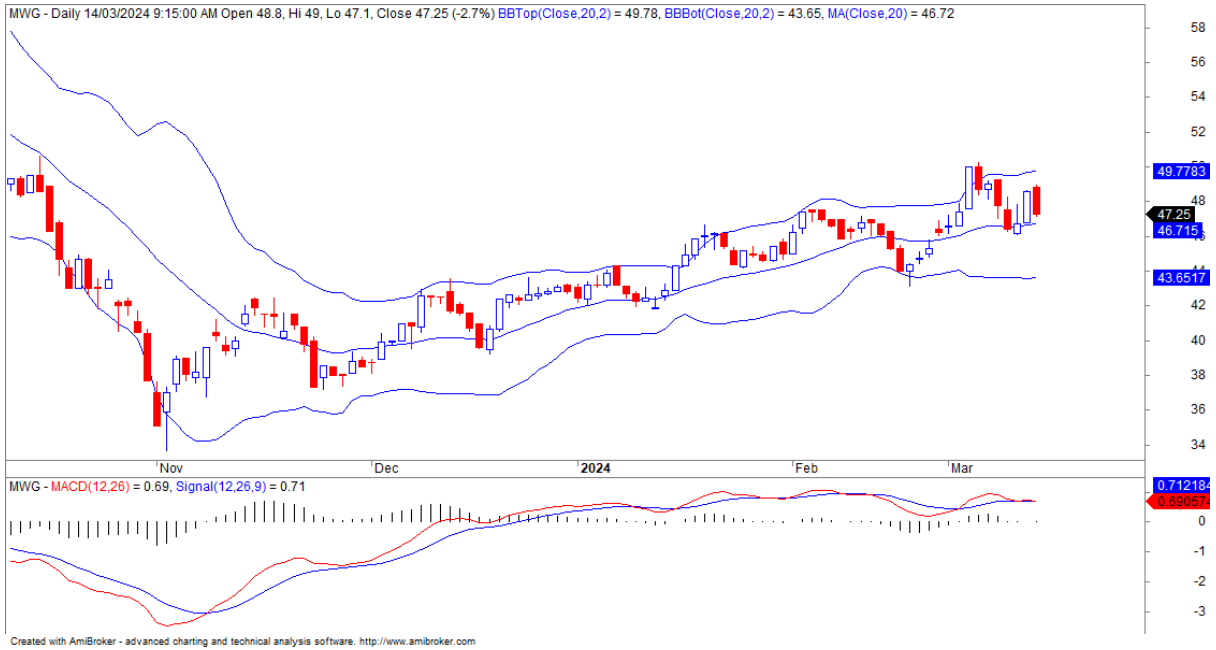




VN30-INDEX 中的資本化



MWG 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%	27,250	105,840	6.6	1.5	10,980	30%	28,400	20,739
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	67,900	70,277	30.8	3.9	773	2%	83,500	56,500
CTG	越南工商股份銀行	金融	0.9%	51,700	294,713	13.7	2.5	1,715	17%	54,800	34,608
ACB	亞洲商業股份銀行	金融	0.3%	43,650	32,402	18.8	1.5	469	26%	50,000	38,600
PLX	越南油氣集團	能源	2.1%	34,450	184,996	9.3	1.5	8,360	27%	37,150	24,431
BVH	Bao Viet 集團	金融	9.8%	117,000	148,586	22.9	5.9	2,278	49%	118,500	67,043
FPT	FPT 發展投資工藝股份公司	科技	0.7%	81,000	186,036	15.5	2.9	955	2%	93,250	74,200
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	32,800	131,200	50.8	2.6	3,375	0%	33,150	14,100
POW	越南天然氣股份總公司	公用服務	3.8%	22,950	66,384	6.6	1.5	6,774	20%	23,800	15,087
HDB	胡志明市發展商業股份銀行	金融	7.5%	30,350	176,479	25.8	1.7	25,827	25%	31,400	19,850
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.2%	23,450	122,270	5.9	1.3	19,431	23%	25,150	14,957
MBB	軍隊貿易股份銀行	金融	4.4%	78,900	112,894	268.4	4.3	3,279	28%	89,400	56,000
MSN	Masan 集團股份公司	必需消費品	4.3%	47,250	69,091	414.5	3.0	9,540	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%	37,350	47,457	17.0	1.8	791	18%	42,200	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.4%	11,600	27,166	25.3	0.9	5,363	4%	14,200	10,550
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.6%	58,700	75,286	18.7	3.1	980	61%	98,000	54,900
GVR	越南橡膠工業集團	原材料	2.6%	11,450	41,935	5.5	0.8	29,606	5%	13,600	8,407
PDR	Phat Dat 開發房地產股份公司	房地產	2.4%	22,600	56,403	15.2	1.9	1,373	0%	31,300	22,200
TPB	Tien Phong 股份商業銀行	金融	3.1%	37,850	56,742	24.7	2.5	21,666	#VALUE!	39,000	19,000
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.4%	30,450	57,405	7.4	1.3	18,851	24%	33,700	24,100
SSI	SSI 西貢證券股份公司	金融	7.3%	41,400	145,832	8.1	1.1	6,514	22%	43,500	25,850
STB	西貢商信銀行 (sacombank)	金融	1.9%	18,750	41,281	9.2	1.3	11,058	29%	20,250	15,411
TCB	越南技商股份銀行 (Techcombank)	金融	4.5%	95,000	530,964	16.1	3.2	1,517	24%	100,500	72,058
VCB	越南外商貿易股份銀行	金融	3.6%	42,900	186,802	5.6	1.0	6,621	22%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.1%	21,700	55,049	6.5	1.5	5,139	21%	22,750	16,625
VIC	Vingroup 集團股份公司	房地產	4.1%	45,950	175,697	82.7	1.4	3,147	12%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.3%	102,000	55,244	139.4	3.5	738	17%	113,400	92,900
VNM	越南牛奶股份公司	必需消費品	4.6%	70,500	147,342	18.6	4.6	3,379	53%	81,200	65,500
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	6.9%	18,800	149,158	12.9	1.1	13,101	28%	23,150	18,000
VRE	Vincom Retail 股份公司	房地產	1.8%	25,900	58,853	13.3	1.6	8,277	30%	32,000	21,600

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