

## 合約臨近到期

2024/03/21

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	1255.5	25.5	289,691	21/03	3
VN30F2201	1260.0	25.8	30169	17/04	31
VN30F2203	1262.0	25.8	290	20/06	94
VN30F2206	1260.0	22.0	141	19/09	185

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
交易量	+/-	OI	+/-	
單位	合約	%	%	
VN30F2112	289,691	13.3%	61,447	
VN30F2201	30,169	283.0%	1744	
VN30F2203	290	35.5%	1,042	
VN30F2206	141	69.9%	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	-3.6	-4.7	1.2
VN30F2201	0.9	-4.7	5.7
VN30F2203	2.9	1.5	1.5
VN30F2206	0.9	3.3	-2.3

源自 Bloomberg - YSVN

### 合約走勢

- 4 個期貨合約處於劇烈波動的時期，並收盤大幅上漲。其中 VN30F24、VN30F2403 等 2 個合約收漲分別為 25.8 點和 25.5 點。
- 與前一交易日相比，VN30F2403 的成交量增加 13%，VN30F2404 增加 283%，VN30F2406 和 VN30F2409 分別增加 36% 和 70%。

### VN30F1M 的評估

- VN30F2403 在尾盤出現調整，但 MACD 和 RSI 等趨勢指標均顯示這是一個正常調整期。布林線中線與斐波那契 38.2% 回檔位的匯合區域 1248-1253 點是 3 月合約的支撐位。同時，從價格模式來看，T3 合約處於調整第 4 波，因此我們預計第 5 波仍可能會出現上漲趨勢，以達到最近的舊頂部。
- VN30F2403 合約的短期趨勢在日線圖上仍然下跌，追蹤停損於 1271 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1248-1253 點開設 VN30F2403 多頭，停損於 1246 點，止盈在 1260 點。  空頭倉位考慮在 1266 點開設空頭，停損於 1268 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。

Pham Tan Phat

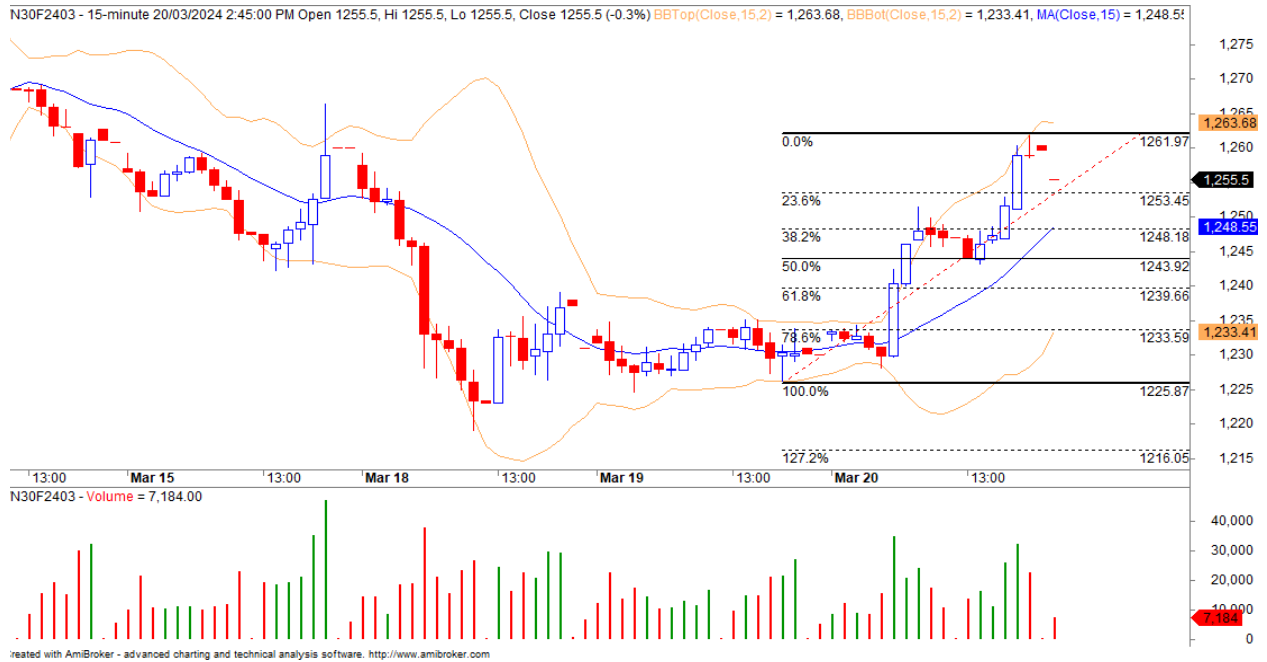
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### VN30F1M 合約走勢圖

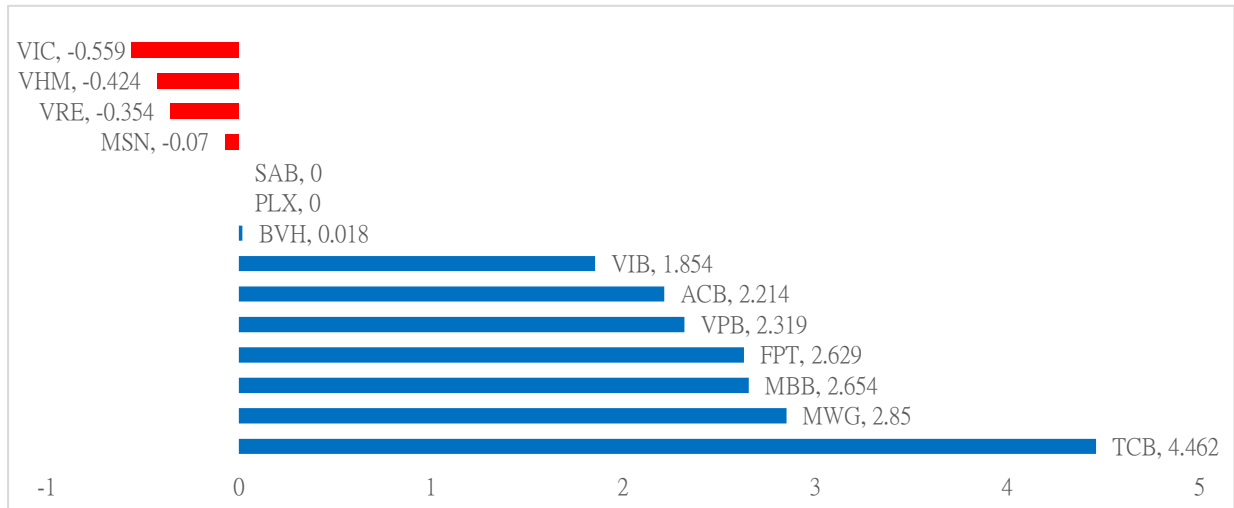


	VN30F2403-Daily	VN30F2403-1H
趨勢	下跌	上漲
支撐 1	1216	1253
支撐 2	1200	1240
阻力 1	1260	1262
阻力 2	1271	1265

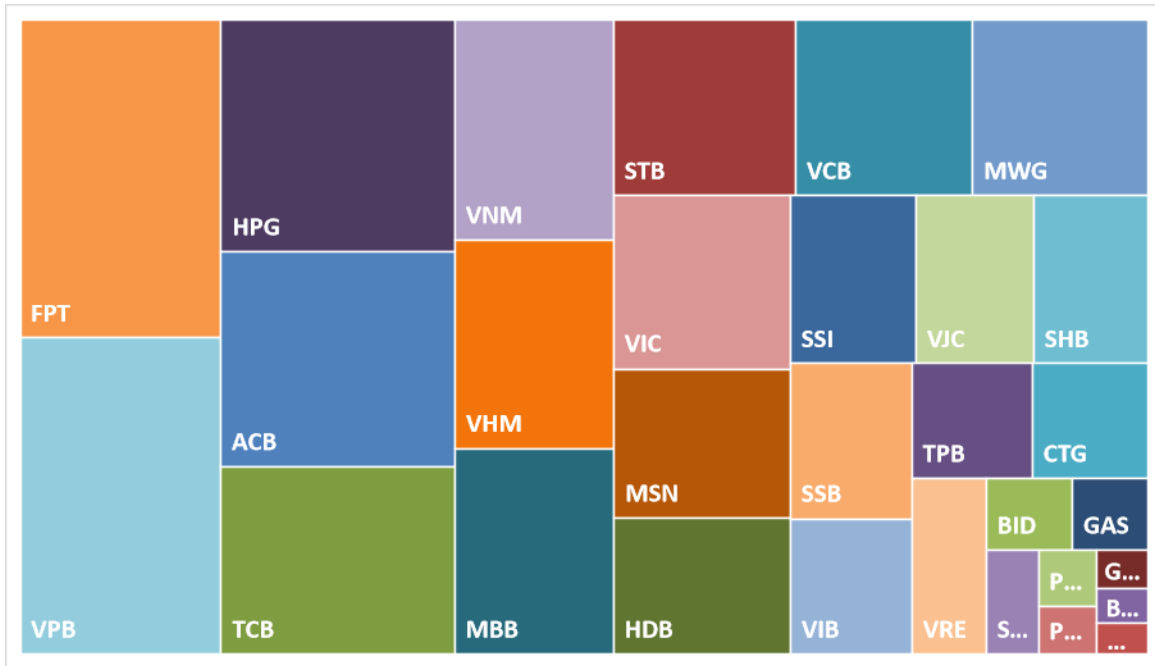
### VN30-INDEX 指數走勢

VN30-Index 收漲 1.97%，其中有 24 檔上漲股和 4 檔下跌股，其中 TCB、MWG 和 MBB 幫助指數得分最多的股票。

### VN30-INDEX 中最有影響力的成份股



VN30-INDEX 中的資本化



TCB 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%	27,500	106,811	6.7	1.5	11,211	30%	28,400	20,739
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	65,000	67,275	29.5	3.7	843	2%	83,500	56,500
CTG	越南工商股份銀行	金融	0.9%	53,000	302,123	14.0	2.6	1,754	17%	54,800	34,608
ACB	亞洲商業股份銀行	金融	0.2%	42,250	31,363	18.2	1.5	476	26%	50,000	38,600
PLX	越南油氣集團	能源	2.1%	34,350	184,459	9.2	1.5	8,690	27%	37,150	24,431
BVH	Bao Viet 集團	金融	9.6%	114,500	145,411	22.4	5.8	2,426	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	1,067	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	3,790	0%	35,800	14,100
POW	越南天然氣股份總公司	公用服務	3.8%	22,600	65,372	6.5	1.5	6,755	20%	23,800	15,087
HDB	胡志明市發展商業股份銀行	金融	7.4%	30,000	174,444	25.5	1.7	26,310	25%	31,400	19,850
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	24,150	127,683	6.1	1.4	20,420	23%	25,150	14,957
MBB	軍隊貿易股份銀行	金融	4.3%	77,300	110,604	262.9	4.2	3,507	28%	89,400	56,000
MSN	Masan 集團股份公司	必需消費品	4.3%	48,000	70,188	421.1	3.0	9,655	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%	37,450	47,584	17.1	1.8	899	18%	42,200	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.4%	11,400	26,697	24.8	0.8	5,639	4%	14,200	10,550
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.6%	56,900	72,978	18.2	3.0	1,037	61%	96,100	54,900
GVR	越南橡膠工業集團	原材料	2.5%	11,350	41,568	5.5	0.8	29,701	5%	13,600	8,407
PDR	Phat Dat 開發房地產股份公司	房地產	2.4%	22,550	56,278	15.3	1.9	1,397	0%	31,300	22,100
TPB	Tien Phong 股份商業銀行	金融	3.0%	37,200	55,768	24.3	2.4	22,702	#VALUE!	39,000	19,350
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.5%	31,150	58,724	7.6	1.3	18,904	24%	33,700	24,150
SSI	SSI 西貢證券股份公司	金融	7.5%	42,300	149,002	8.3	1.1	6,858	22%	43,500	25,850
STB	西貢商信銀行 (sacombank)	金融	1.9%	18,600	40,950	9.2	1.3	11,419	29%	20,250	15,411
TCB	越南技商股份銀行 (Techcombank)	金融	4.4%	93,200	520,903	15.8	3.1	1,533	24%	100,500	72,058
VCB	越南外商貿易股份銀行	金融	3.6%	42,500	185,061	5.5	1.0	6,984	22%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.3%	23,600	59,869	7.1	1.6	5,318	21%	23,600	16,625
VIC	Vingroup 集團股份公司	房地產	4.1%	46,500	177,800	83.7	1.4	3,330	12%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.3%	101,200	54,811	138.4	3.5	724	17%	113,400	92,900
VNM	越南牛奶股份公司	必需消費品	4.4%	68,000	142,117	17.9	4.5	3,496	53%	81,200	65,500
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	6.9%	18,650	147,968	12.8	1.1	13,188	28%	23,150	17,950
VRE	Vincom Retail 股份公司	房地產	1.9%	26,350	59,876	13.6	1.6	9,275	30%	32,000	21,600

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