

市場在 1287-1290 點以下猶豫不決
2024/03/25

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	1284.5	2.0	270,641	17/04	27
VN30F2201	1285.8	3.9	652	16/05	55
VN30F2203	1286.5	4.4	146	20/06	90
VN30F2206	1287.7	3.7	62	19/09	181

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	270,641	50.4%	61,447	
VN30F2201	652	-98.6%	1744	
VN30F2203	146	13.2%	1,042	
VN30F2206	62	-49.6%	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	0.4	0.9	-0.5
VN30F2201	1.7		
VN30F2203	2.4	0.5	1.9
VN30F2206	3.6	2.4	1.2

源自：Bloomberg - YSVN

合約走勢

- 經過兩個交易日的大幅上漲後，4 個期貨合約放緩漲勢，並再次處於震盪的階段。然而，所有 4 個期貨合約在 ATC 收盤時均收盤上漲。其中，VN30F2404 收漲 2 點，基差小幅為正。
- 與前一交易日相比，VN30F2404 的成交量增加 50%，VN30F2405 減少 99%，VN30F2406 增加 13%，VN30F2409 減少 50%。

VN30F1M 的評估

- VN30F2404 從 1295 點明顯下跌，隨後價格復甦，但無法突破 1290-1295 點。MACD 指標在多個時間幀內顯示出賣出的信號，而 RSI 指標調整和走弱。預計 VN30F2404 在短期內可能會繼續走弱至 1270-1273 點。
- VN30F2404 合約的短期趨勢在日線圖上維持上漲，追蹤停損於 1238 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1287-1289 點開設 VN30F2404 空頭，停損於 1291 點，目標近 1270 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。

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VN30F1M 合約走勢圖

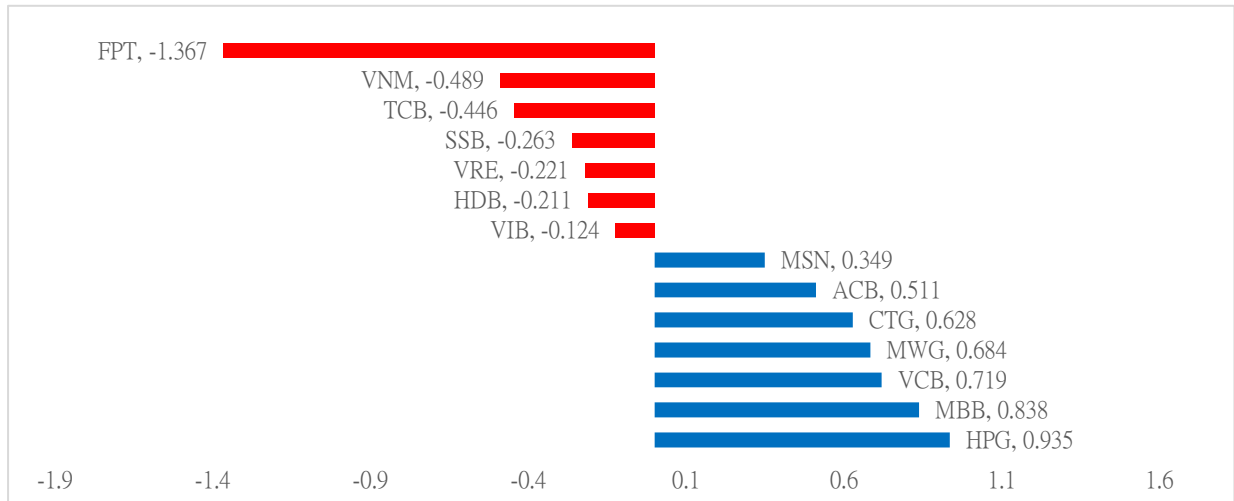


	VN30F2404-Daily	VN30F2404-1H
趨勢	上漲	上漲
支撐 1	1258	1270
支撐 2	1238	1266
阻力 1	1287	1289
阻力 2	1300	1291

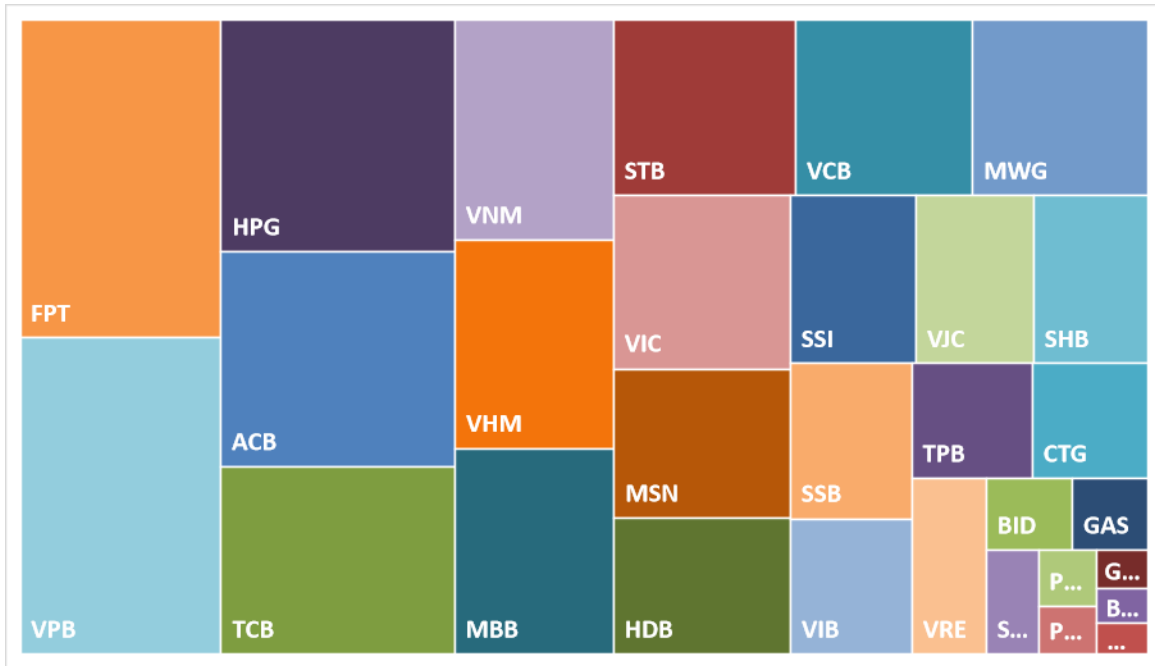
VN30-INDEX 指數走勢

VN30-Index 收漲 0.2%，具有 15 檔上漲股和 12 檔下跌股，其中 HPG、MBB 和 VCB 幫助指數得分最多的股票，FPT、VNM 和 TCB 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	7.5%	28,150	109,336	6.8	1.5	11,319	30%	28,950	20,826
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	65,700	68,000	29.8	3.7	857	2%	83,500	56,500
CTG	越南工商股份銀行	金融	0.9%	54,200	308,964	14.3	2.6	1,806	17%	56,700	34,608
ACB	亞洲商業股份銀行	金融	0.2%	42,500	31,549	18.3	1.5	484	26%	49,400	38,600
PLX	越南油氣集團	能源	2.2%	35,700	191,709	9.6	1.5	8,921	27%	37,150	24,431
BVH	Bao Viet 集團	金融	9.4%	114,900	145,919	22.5	5.8	2,504	49%	118,500	67,391
FPT	FPT 發展投資工藝股份公司	科技	0.7%	80,500	184,888	15.4	2.9	1,083	2%	93,250	74,200
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	33,250	133,000	51.5	2.7	3,891	0%	35,800	14,300
POW	越南天然氣股份總公司	公用服務	3.9%	23,800	68,843	6.8	1.5	6,812	20%	23,950	15,130
HDB	胡志明市發展商業股份銀行	金融	7.4%	30,550	177,642	26.0	1.7	26,224	25%	31,400	20,050
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	25,050	132,441	6.3	1.4	21,443	23%	25,700	15,043
MBB	軍隊貿易股份銀行	金融	4.3%	78,500	112,321	267.0	4.2	3,599	27%	89,400	56,000
MSN	Masan 集團股份公司	必需消費品	4.4%	49,100	71,796	430.7	3.1	9,847	44%	59,300	33,600
MWG	世界移動通信投資股份公司	非必需消費品	0.3%	38,000	48,283	17.3	1.9	962	18%	42,200	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.4%	11,500	26,932	25.1	0.9	5,745	4%	14,200	10,550
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.6%	57,300	73,491	18.3	3.0	1,043	61%	94,450	54,900
GVR	越南橡膠工業集團	原材料	2.5%	11,550	42,301	5.6	0.8	30,096	4%	13,600	8,475
PDR	Phat Dat 開發房地產股份公司	房地產	2.3%	22,350	55,779	15.1	1.8	1,412	0%	31,300	22,100
TPB	Tien Phong 股份商業銀行	金融	3.0%	37,800	56,667	24.7	2.5	22,942	#VALUE!	39,000	19,650
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.5%	31,650	59,667	7.7	1.3	19,193	24%	33,700	24,500
SSI	SSI 西貢證券股份公司	金融	7.8%	44,900	158,161	8.8	1.2	7,357	22%	45,500	25,850
STB	西貢商信銀行 (sacombank)	金融	1.9%	18,750	41,281	9.2	1.3	11,751	29%	20,250	15,590
TCB	越南技商股份銀行 (Techcombank)	金融	4.5%	96,400	538,788	16.3	3.2	1,509	23%	100,500	73,328
VCB	越南外商貿易股份銀行	金融	3.5%	42,800	186,367	5.6	1.0	7,131	22%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.3%	24,200	61,391	7.3	1.6	5,878	21%	24,650	16,625
VIC	Vingroup 集團股份公司	房地產	4.1%	46,600	178,183	83.9	1.4	3,390	12%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.3%	102,200	55,353	139.7	3.5	715	17%	113,400	92,900
VNM	越南牛奶股份公司	必需消費品	4.3%	67,800	141,699	17.9	4.5	3,542	52%	81,200	65,500
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	6.8%	18,800	149,158	12.9	1.1	13,334	28%	23,150	17,950
VRE	Vincom Retail 股份公司	房地產	1.8%	26,700	60,671	13.8	1.6	9,590	31%	32,000	21,600

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