

基差仍為正直

2024/09/24

單位	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
VN30F2410	1325.5	-4.5	129,848	17/10	26
VN30F2411	1327.3	-4.2	205	21/11	61
VN30F2412	1326.8	-2.9	92	19/12	89
VN30F2503	1324.3	-6.1	22	20/03	180

源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2410	129,848	-26.4%	53,940	
VN30F2411	205	-58.7%	205	
VN30F2412	92	-17.1%	975	
VN30F2503	22	-21.4%	22	

源自：Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2410	4.4	4.0	0.4
VN30F2411	6.2	4.0	2.2
VN30F2412	5.7	3.7	2.0
VN30F2503	3.2	4.4	-1.2

源自：Bloomberg - YSVN

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合約走勢

- 當股票市場交易慘淡，則缺乏股票領先，市場窄幅波動並走弱。VN30F2410 收盤下跌 4.5 點，基差達 4.4 點。
- VN30F2410 的成交量比前一交易日減少 26%，合約的持倉量大幅增加至 53,940 份。

VN30F1M 的評估

- VN30F2410 可能回歸測試 1322-1323 點附近的上漲差距。此外，上述區域也匯集諸多技術因素如布林線、下凱爾納通道。因此，VN30F2410 在下一交易日可能從 1323 點復甦，並復甦至 1331-1333 點。
- 同時，VN30F2410 合約的短期趨勢在日線圖上漲，追蹤停損相當於 1306 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1323-1325 點開設多頭，停損於 1321 點，止盈在 1331-1333 點。 空頭倉位在 1333-1335 點開設，停損於 1341 點。
主要短期 趨勢策略 (Daily)	投資者保持觀察部位，並等待回歸點場。

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VN30F1M 合約走勢圖

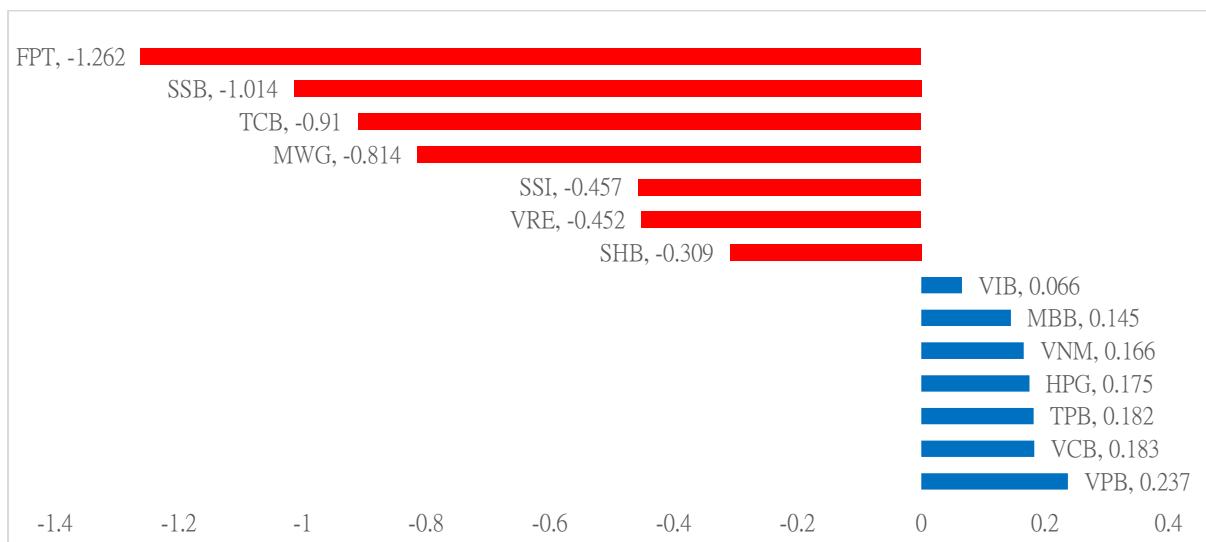


	VN30F2410-Daily	VN30F2410-1H
趨勢	上漲	下跌
支撐 1	1306	1322
支撐 2	1282	1313
阻力 1	1339	1334
阻力 2	1350	1338

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.39%，其中 FPT, SSB 和 TCB 是對指數負面貢獻最多的 3 檔股票。

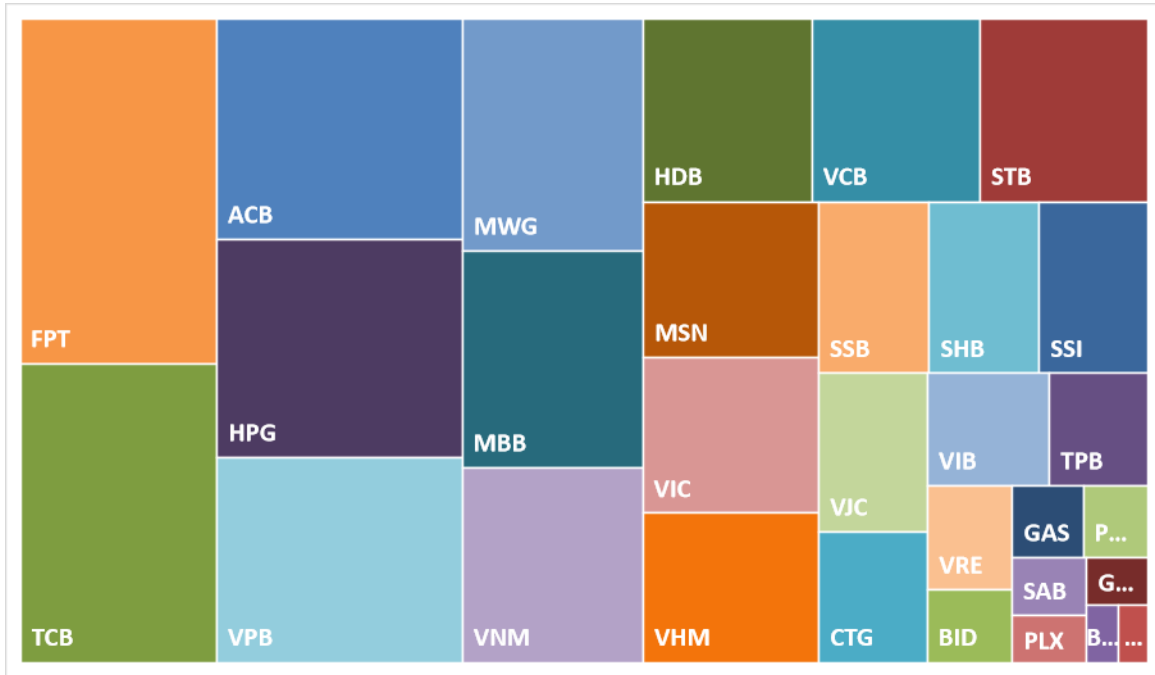
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



FPT 的走勢圖





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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	7.7%	25,650	114,570	7.0	1.5	6,991	30%	26,261	18,217
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	71,300	73,796	29.6	3.9	870	2%	74,500	50,400
CTG	越南工商股份銀行	金融	0.8%	49,050	279,606	12.3	2.2	2,331	17%	56,700	34,608
ACB	亞洲商業股份銀行	金融	0.2%	43,100	31,994	17.1	1.4	672	26%	48,300	38,200
PLX	越南油氣集團	能源	2.2%	36,000	193,320	9.6	1.4	7,326	27%	37,150	24,431
BVH	Bao Viet 集團	金融	9.9%	135,300	197,599	27.7	7.2	5,437	46%	139,700	71,826
FPT	FPT 發展投資工藝股份公司	科技	0.6%	73,100	171,250	15.1	2.5	1,358	2%	90,196	71,569
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	35,600	142,400	50.7	2.8	3,522	1%	39,000	16,450
POW	越南天然氣股份總公司	公用服務	4.4%	27,050	78,784	6.5	1.5	7,378	19%	27,700	16,550
HDB	胡志明市發展商業股份銀行	金融	6.8%	25,650	164,064	14.7	1.5	19,016	22%	29,950	20,545
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	24,750	131,332	6.1	1.3	15,306	23%	25,750	16,950
MBB	軍隊貿易股份銀行	金融	3.6%	74,700	107,445	157.6	3.2	4,757	30%	81,600	56,000
MSN	Masan 集團股份公司	必需消費品	6.0%	68,000	99,410	45.1	3.8	8,217	47%	70,800	33,600
MWG	世界移動通信投資股份公司	非必需消費品	0.4%	46,000	58,447	16.0	2.3	2,006	18%	51,700	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.6%	12,550	29,390	28.0	0.9	10,292	4%	15,900	10,400
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.6%	57,400	73,619	17.5	3.1	824	61%	81,800	52,000
GVR	越南橡膠工業集團	原材料	2.4%	10,450	38,272	4.8	0.7	14,807	3%	12,500	9,990
PDR	Phat Dat 開發房地產股份公司	房地產	2.1%	16,550	46,919	10.1	1.4	3,108	0%	23,549	15,050
TPB	Tien Phong 股份商業銀行	金融	2.7%	33,600	50,707	17.8	2.1	11,778	14%	39,250	25,650
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.4%	30,850	58,159	7.1	1.2	8,975	23%	33,700	25,850
SSI	SSI 西貢證券股份公司	金融	8.1%	23,550	165,910	7.7	1.2	13,648	21%	25,250	13,600
STB	西貢商信銀行 (sacombank)	金融	1.5%	18,100	39,850	8.4	1.1	9,519	29%	20,250	15,600
TCB	越南技商股份銀行 (Techcombank)	金融	4.2%	90,600	506,372	15.2	2.8	1,572	23%	100,500	80,100
VCB	越南外商貿易股份銀行	金融	4.3%	43,750	190,504	8.1	1.0	9,192	14%	51,400	34,000
VHM	Vinhomes 股份公司	房地產	1.8%	18,450	54,965	7.2	1.4	3,748	4%	21,368	14,786
VIC	Vingroup 集團股份公司	房地產	3.6%	42,300	161,741	42.8	1.2	2,553	10%	53,800	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.3%	105,200	56,978	61.5	3.5	769	13%	119,600	94,000
VNM	越南牛奶股份公司	必需消費品	4.6%	72,700	151,940	17.5	4.4	4,657	52%	78,800	63,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.8%	18,950	150,348	12.5	1.1	20,418	25%	23,150	17,500
VRE	Vincom Retail 股份公司	房地產	1.3%	19,500	44,310	9.9	1.1	10,931	22%	28,750	16,700



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