

在交易日快速波動

2024/10/04

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	1349.0	-8.1	299,248	17/10	14
VN30F2411	1355.0	-6.3	714	21/11	49
VN30F2412	1349.5	-8.7	115	19/12	77
VN30F2503	1350.0	-4.8	56	20/03	168

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
交易量	+/-	OI	+/-	
單位	合約	%	%	
VN30F2410	299,248	63.2%	59,072	
VN30F2411	714	138.8%	794	
VN30F2412	115	59.7%	994	
VN30F2503	56	47.4%	179	

源自：Bloomberg - YSVN

合約的基差變動			
基差	前一盤	+/-	
單位	點數	點數	點數
VN30F2410	2.5	2.6	0.0
VN30F2411	8.5	2.6	6.0
VN30F2412	3.0	3.7	-0.7
VN30F2503	3.5	0.3	3.3

源自：Bloomberg - YSVN

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合約走勢

- 期貨合約劇烈波動，則在早盤的交易日大幅上漲至 1375 點，隨後反轉下跌。合約收在交易日的低點，VN30F2410 止於 1349 點，正基差為 2.5 點。
- VN30F2410 的成交量比前一交易日增加 63%，合約的持倉量達到 59,072 份。

VN30F1M 的評估

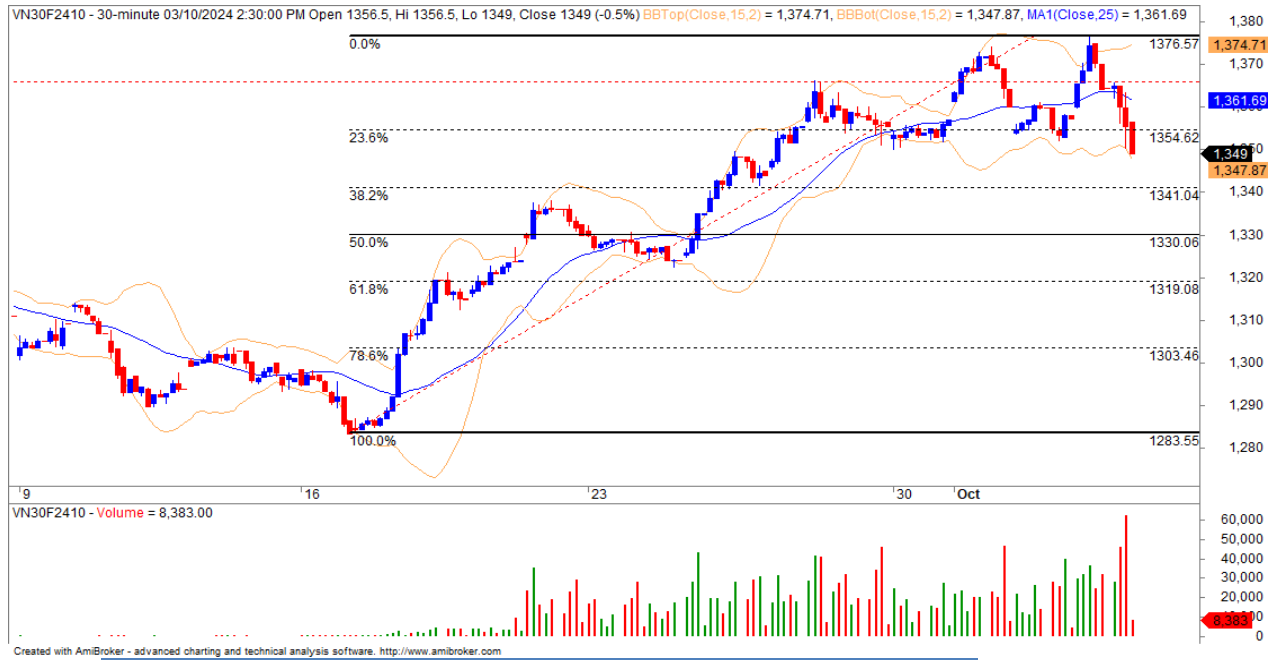
- VN30F2410 在日線圖形成回補下跌吞沒模式，顯示空頭倉位在交易日佔主導地位。價格線緊貼布林線下線，顯示下跌動能逐漸增加，下跌動能可能延續至 1335-1341 點，相當於斐波那契 38.2% 和舊頂部。
- 同時，VN30F2410 合約的短期趨勢在日線圖上漲，追蹤停損相當於 1338 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1341-1343 點或 1335 點開設多頭，停損於 1330 點。 價格在 1358-1360 點遇到困難時可以考慮開設空頭，停損於 1366 點。
主要短期 趨勢策略 (Daily)	投資者在調整期至 1335-1341 點開設多頭，則突破 1330 點停損。

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VN30F1M 合約走勢圖

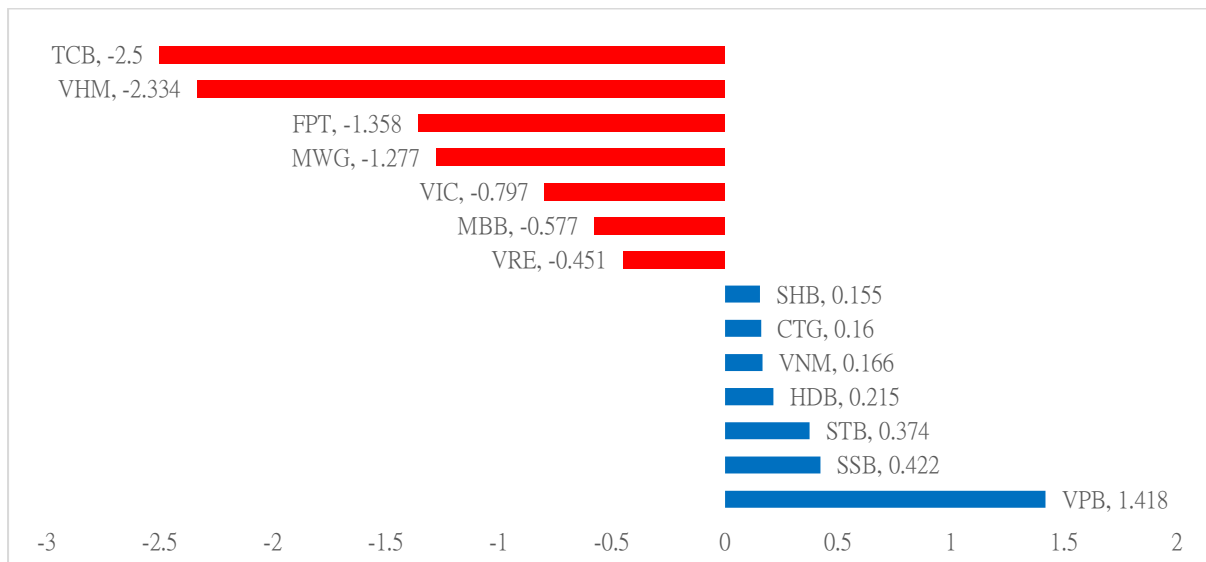


	VN30F2410-Daily	VN30F2410-1H
趨勢	上漲	下跌
支撐 1	1338	1341
支撐 2	1327	1335
阻力 1	1370	1358
阻力 2	1388	1372

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.59%，其中 TCB, VHM 和 FPT 是對指數負面貢獻最多的 3 檔股票。

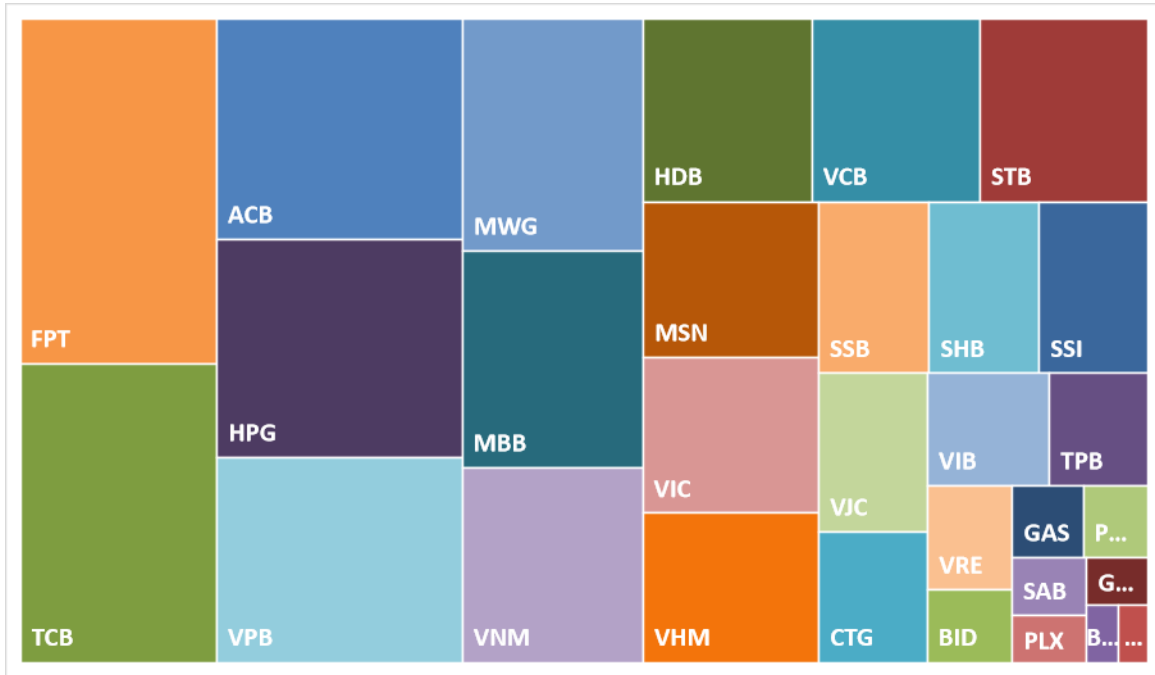
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



TCB 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	7.6%	25,700	114,793	7.0	1.5	8,038	30%	26,400	18,217
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	69,100	71,519	28.6	3.8	789	2%	74,500	50,400
CTG	越南工商股份銀行	金融	0.8%	49,500	282,172	12.4	2.2	2,431	17%	56,700	34,608
ACB	亞洲商業股份銀行	金融	0.2%	42,900	31,846	17.1	1.4	616	26%	48,300	38,200
PLX	越南油氣集團	能源	2.1%	36,200	194,394	9.6	1.4	8,068	27%	37,550	24,431
BVH	Bao Viet 集團	金融	9.7%	134,000	195,700	27.4	7.1	4,623	46%	139,700	71,826
FPT	FPT 發展投資工藝股份公司	科技	0.6%	72,500	169,844	15.0	2.4	1,328	2%	87,059	71,569
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	35,550	142,200	50.6	2.8	3,254	1%	39,000	16,450
POW	越南天然氣股份總公司	公用服務	4.4%	27,650	80,532	6.6	1.6	7,629	19%	28,600	16,550
HDB	胡志明市發展商業股份銀行	金融	6.8%	26,200	167,582	15.0	1.5	20,236	22%	29,950	20,545
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	25,500	135,311	6.3	1.3	16,583	23%	26,150	16,950
MBB	軍隊貿易股份銀行	金融	3.6%	76,000	109,315	160.3	3.3	4,605	30%	81,600	56,000
MSN	Masan 集團股份公司	必需消費品	5.7%	66,300	96,925	44.0	3.7	7,953	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%	44,400	56,414	15.4	2.2	1,978	18%	51,700	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.6%	12,800	29,976	28.6	0.9	9,120	4%	15,900	10,400
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.6%	56,800	72,850	17.3	3.1	787	61%	73,200	52,000
GVR	越南橡膠工業集團	原材料	2.5%	10,950	40,103	5.0	0.7	15,729	3%	12,500	9,990
PDR	Phat Dat 開發房地產股份公司	房地產	2.2%	17,800	50,463	10.9	1.5	2,750	0%	22,888	15,050
TPB	Tien Phong 股份商業銀行	金融	2.8%	27,550	54,066	18.1	2.1	15,148	33%	31,582	20,639
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.7%	33,750	63,626	7.8	1.3	9,859	24%	34,400	25,850
SSI	SSI 西貢證券股份公司	金融	8.2%	24,350	171,546	8.0	1.3	14,425	21%	25,250	13,600
STB	西貢商信銀行 (sacombank)	金融	1.7%	17,500	46,234	9.7	1.3	14,748	25%	18,100	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	4.2%	92,600	517,550	15.5	2.8	1,533	23%	100,500	80,100
VCB	越南外商貿易股份銀行	金融	4.0%	41,600	181,142	7.7	0.9	9,902	14%	48,000	34,000
VHM	Vinhomes 股份公司	房地產	1.9%	19,250	57,348	7.5	1.5	5,185	5%	21,368	14,786
VIC	Vingroup 集團股份公司	房地產	3.5%	41,350	158,108	41.8	1.2	2,616	10%	49,350	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.3%	105,500	57,140	61.7	3.5	744	13%	119,600	94,000
VNM	越南牛奶股份公司	必需消費品	4.3%	70,300	146,924	17.0	4.3	4,616	52%	76,300	63,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.0%	20,000	158,678	13.2	1.2	21,012	25%	23,150	17,500
VRE	Vincom Retail 股份公司	房地產	1.2%	18,650	42,379	9.4	1.1	10,411	23%	28,750	16,700



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