

測試 1,346-1,348 點

2024/10/31

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
VN30F2411	1342.0	2.6	186,935	21/11	24
VN30F2412	1343.3	1.4	234	19/12	52
VN30F2503	1341.3	2.7	39	20/03	143
VN30F2506	1344.6	5.8	34	19/06	234

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
交易量	+/-	OI	+/-	
單位	合約	%	%	
VN30F2411	186,935	13.9%	51,608	
VN30F2412	234	-58.7%	1,565	
VN30F2503	39	-61.0%	214	
VN30F2506	34	54.5%	83	

源自：Bloomberg - YSVN

合約的基差變動			
基差	前一盤	+/-	
單位	點數	點數	點數
VN30F2411	8.2	3.6	4.5
VN30F2412	9.5	3.6	5.8
VN30F2503	7.5	2.8	4.6
VN30F2506	10.8	3.0	7.7

源自：Bloomberg - YSVN

合約走勢

- 儘管在大部分交易日時段都出現調整，但期貨市場在 ATC 的交易日繼續走強。同時，基差在 ATC 的交易日後也擴散 8 點以上，顯示預期對期貨合約增加。
- VN30F2411 的成交量比前一交易日增加 14%，持倉量小幅減少至 51,608 份。

VN30F1M 的評估

- VN30F2411 重新測試 1,333 點附近的差距並再次復甦。同時，價格走勢圖處於重新測試迴歸線上限的趨勢，相當於 1,346-1,348 點。同時，價格趨勢在交易日中也被調整至上漲，因此交易日的走勢更加積極。
- 同時，VN30F2411 合約的短期趨勢在日線圖為下跌，追蹤停損相當於 1,355 點。

投資策略

當天策略 (Intraday)	投資者考慮在交易日的下跌趨勢開設多頭，目標為 1,345-1,348 點，停損於 1,336 點。
主要短期 趨勢策略 (Daily)	投資者考慮在 1,345 點開設空頭，停損於 1,350 點，預計回歸 1,300-1,320 點。

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VN30F1M 合約走勢圖

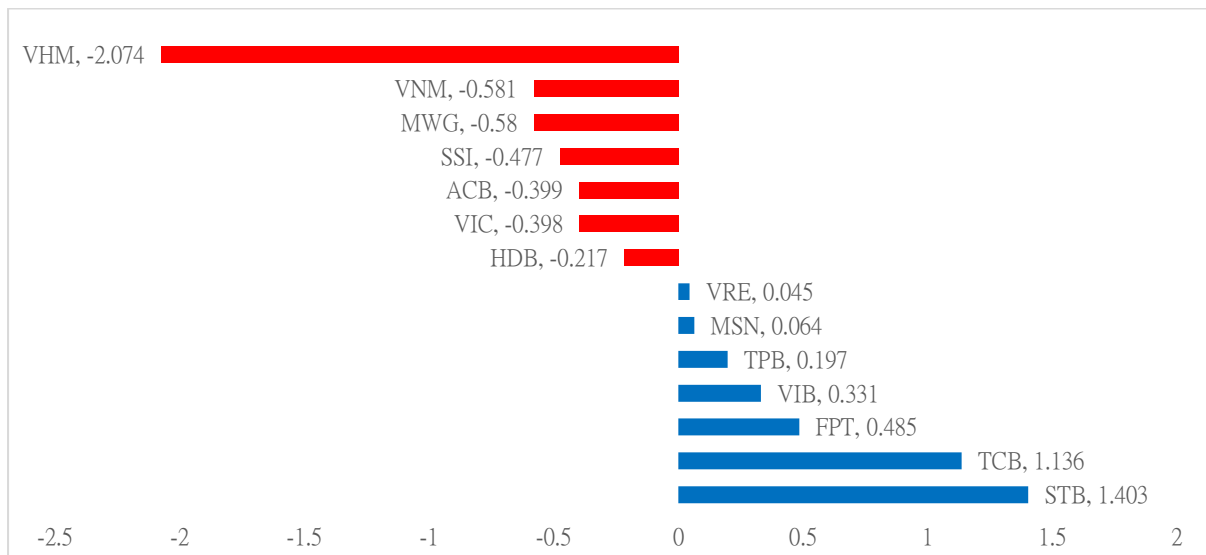


	VN30F2411-Daily	VN30F2411-1H
趨勢	下跌	上漲
支撐 1	1320	1333
支撐 2	1303	1325
阻力 1	1355	1346
阻力 2	1366	1348

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.14%，其中 VHM, VNM 和 MWG 是對指數負面貢獻最多的 3 檔股票。

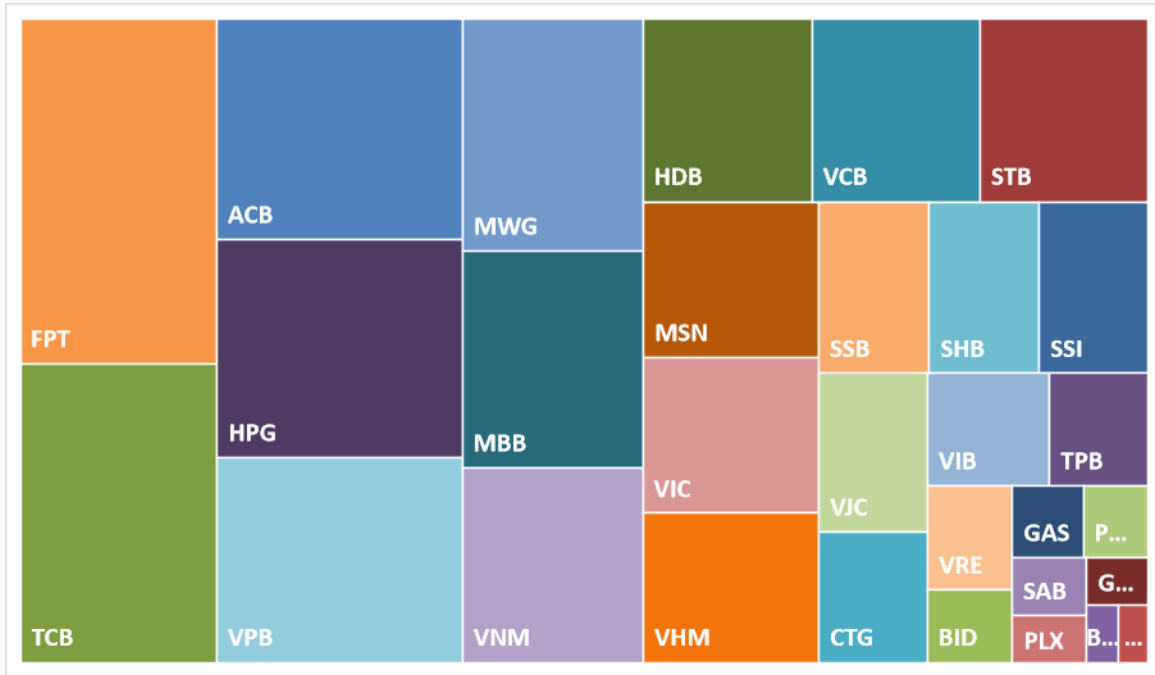
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



VHM 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	7.5%	25,100	112,113	6.9	1.4	7,889	30%	26,500	18,478
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	66,400	68,724	26.2	3.6	558	2%	74,500	50,400
CTG	越南工商股份銀行	金融	0.8%	47,700	271,911	11.9	2.1	2,269	17%	56,700	35,229
ACB	亞洲商業股份銀行	金融	0.2%	42,950	31,883	17.1	1.4	457	27%	48,300	38,200
PLX	越南油氣集團	能源	2.1%	34,750	186,607	9.2	1.4	7,849	27%	37,550	24,431
BVH	Bao Viet 集團	金融	9.9%	135,900	199,918	26.5	6.7	3,750	46%	142,800	71,826
FPT	FPT 發展投資工藝股份公司	科技	0.6%	70,600	165,393	14.6	2.4	1,213	2%	84,412	70,600
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	32,700	130,800	46.5	2.5	2,691	0%	39,000	16,450
POW	越南天然氣股份總公司	公用服務	4.4%	27,200	79,221	6.1	1.5	7,246	18%	28,600	17,000
HDB	胡志明市發展商業股份銀行	金融	7.1%	27,000	172,699	15.5	1.6	20,782	22%	29,950	20,818
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	25,000	132,658	6.2	1.2	14,174	23%	26,200	16,950
MBB	軍隊貿易股份銀行	金融	3.8%	78,100	112,335	86.5	3.8	5,229	30%	82,300	56,000
MSN	Masan 集團股份公司	必需消費品	5.7%	66,000	96,486	32.5	3.6	7,987	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%	41,400	52,603	14.4	2.1	1,580	18%	51,700	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.5%	12,050	28,220	26.9	0.9	6,199	4%	15,900	10,400
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	0.6%	55,200	70,797	16.8	3.0	686	61%	69,400	52,000
GVR	越南橡膠工業集團	原材料	2.4%	10,500	38,455	4.8	0.7	14,668	3%	12,500	10,100
PDR	Phat Dat 開發房地產股份公司	房地產	2.1%	16,500	46,778	10.0	1.4	2,402	0%	22,888	15,050
TPB	Tien Phong 股份商業銀行	金融	2.7%	26,350	51,701	17.3	2.0	14,780	40%	31,582	20,639
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.9%	34,800	65,606	7.5	1.3	12,269	24%	36,450	25,850
SSI	SSI 西貢證券股份公司	金融	8.2%	24,000	169,081	7.5	1.2	15,569	22%	25,250	13,600
STB	西貢商信銀行 (sacombank)	金融	1.7%	17,250	45,574	9.6	1.3	17,132	30%	18,100	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	4.2%	91,700	512,520	15.4	2.8	1,388	23%	100,500	80,100
VCB	越南外商貿易股份銀行	金融	4.0%	41,150	179,182	7.6	0.9	12,641	14%	48,550	34,000
VHM	Vinhomes 股份公司	房地產	1.9%	19,000	56,603	8.0	1.5	8,519	5%	21,368	15,000
VIC	Vingroup 集團股份公司	房地產	3.5%	41,000	156,770	41.4	1.2	2,641	10%	49,350	39,450
VJC	Vietjet 越捷航空股份公司	工業	2.3%	103,900	56,273	60.8	3.4	758	13%	119,600	97,000
VNM	越南牛奶股份公司	必需消費品	4.1%	66,300	138,564	16.0	4.0	4,560	52%	76,200	63,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.2%	20,250	160,662	12.2	1.2	23,470	25%	21,350	17,500
VRE	Vincom Retail 股份公司	房地產	1.2%	18,200	41,356	10.1	1.0	8,862	22%	28,750	16,700



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