

## 窄幅波動的交易日

2024/11/06

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	1319.0	0.5	141,942	21/11	18
VN30F2412	1322.5	2.0	118	19/12	46
VN30F2503	1323.0	2.4	16	20/03	137
VN30F2506	1321.7	0.2	36	19/06	228

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
交易量	+/-	OI	+/-	
單位	合約	%	%	
VN30F2411	141,942	-33.7%	53,665	
VN30F2412	118	-62.2%	1661	
VN30F2503	16	-72.9%	217	
VN30F2506	36	-34.5%	129	

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	5.7	5.9	-0.2
VN30F2412	9.2	5.9	3.3
VN30F2503	9.7	8.0	1.7
VN30F2506	8.4	8.9	-0.5

源自：Bloomberg - YSVN

### 合約走勢

- 股票市場再次窄幅波動，領到期貨市場也出現震盪並窄幅橫盤。儘管如此，所有期貨合約在整個交易日均錨定在較高的正基差上。
- VN30F2411 的成交量比前一交易日減少 34%，持倉量比前一交易日微有增加達到 53,665 份。

### VN30F1M 的評估

- VN30F2411 繼續在 1,318 點附近出現震盪和放緩，相當於斐波那契預測水平 61.8%。價格在布林通道內小幅波動，RSI 指標出現猶豫，顯示該合約可能會橫盤整理並復甦至 1,325-1,327 點。1,317 點和 1,313 點是下一交易日價格的支撐位。
- 同時，VN30F2411 合約的短期趨勢在日線圖為下跌，追蹤停損相當於 1,345 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1,313-1,315 點開設多頭，停損於 1,312 點。空頭倉位考慮在 1,325-1,327 點開設，停損於 1,329 點。
主要短期 趨勢策略 (Daily)	投資者持有空頭倉位，停損於 1,345 點，預期回歸 1,314 點。

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### VN30F1M 合約走勢圖

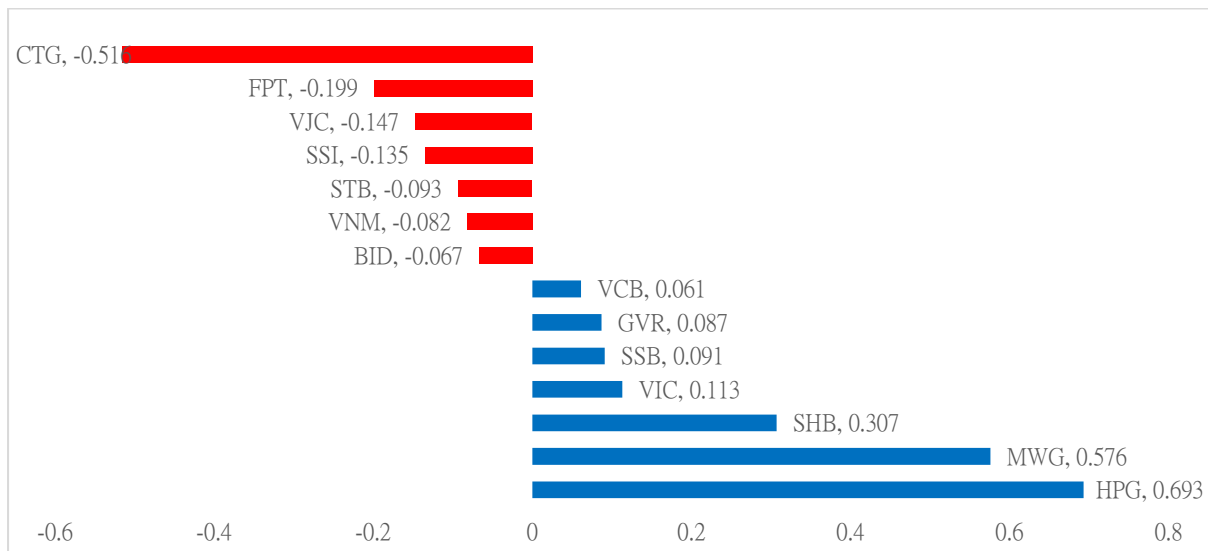


	VN30F2411-Daily	VN30F2411-1H
趨勢	下跌	下跌
支撐 1	1314	1317
支撐 2	1303	1309
阻力 1	1345	1327
阻力 2	1366	1331

### VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.05%，其中 銀行股包括 HPG, MWG 和 SHB 是對指數積極貢獻最多的 3 檔股票。

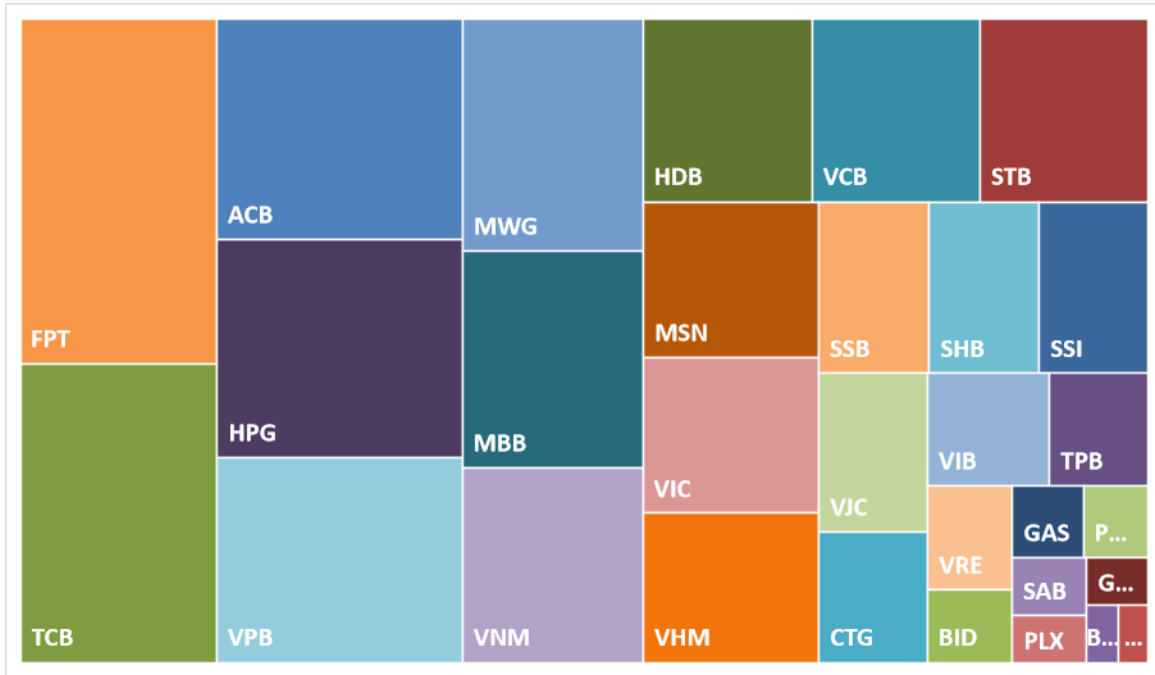
### VN30-INDEX 中最有影響力的成份股





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### VN30-INDEX 中的資本化



### HPG 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%	24,750	110,550	6.8	1.4	7,776	30%	26,500	18,565
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	65,800	68,103	26.0	3.6	480	2%	74,500	50,400
CTG	越南工商股份銀行	金融	0.8%	47,400	270,201	11.6	2.0	2,208	17%	56,700	35,229
ACB	亞洲商業股份銀行	金融	0.2%	44,000	32,662	16.6	1.4	438	27%	48,300	38,200
PLX	越南油氣集團	能源	2.1%	35,050	188,218	8.7	1.3	7,833	27%	37,550	24,431
BVH	Bao Viet 集團	金融	10.0%	132,600	195,064	25.9	6.5	3,526	46%	142,800	71,826
FPT	FPT 發展投資工藝股份公司	科技	0.6%	69,600	163,050	14.9	2.8	1,149	2%	84,412	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	32,100	128,400	37.3	2.5	2,660	0%	39,000	16,450
POW	越南天然氣股份總公司	公用服務	4.3%	26,050	75,872	5.8	1.5	7,274	18%	28,600	17,050
HDB	胡志明市發展商業股份銀行	金融	7.0%	26,500	169,501	13.9	1.5	20,367	22%	29,950	20,864
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	24,450	129,740	6.0	1.2	13,280	23%	26,200	17,100
MBB	軍隊貿易股份銀行	金融	3.6%	73,100	105,144	81.0	3.6	5,460	30%	82,300	57,000
MSN	Masan 集團股份公司	必需消費品	5.8%	65,600	95,902	32.4	3.6	8,212	48%	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%	40,050	50,887	16.9	2.0	1,475	18%	51,700	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.4%	11,550	27,049	19.9	0.8	5,896	4%	15,900	10,400
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	0.6%	55,500	71,182	16.6	2.9	662	61%	69,400	52,000
GVR	越南橡膠工業集團	原材料	2.5%	10,550	38,638	5.0	0.7	14,060	3%	12,500	10,100
PDR	Phat Dat 開發房地產股份公司	房地產	2.3%	16,750	47,486	10.1	1.4	2,364	0%	22,448	15,050
TPB	Tien Phong 股份商業銀行	金融	2.7%	26,150	51,308	16.7	2.0	14,471	39%	31,582	20,719
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.9%	34,850	65,700	7.5	1.3	12,712	23%	36,450	25,850
SSI	SSI 西貢證券股份公司	金融	8.1%	23,450	165,206	7.3	1.2	15,812	22%	25,250	13,725
STB	西貢商信銀行 (sacombank)	金融	1.6%	16,550	43,724	9.0	1.2	17,269	30%	18,100	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	4.3%	92,600	517,550	14.9	2.7	1,371	23%	100,500	80,100
VCB	越南外商貿易股份銀行	金融	4.7%	41,500	180,706	8.7	0.9	13,851	14%	48,550	34,000
VHM	Vinhomes 股份公司	房地產	2.1%	18,500	55,114	7.8	1.4	9,009	5%	21,368	15,043
VIC	Vingroup 集團股份公司	房地產	3.6%	41,300	157,917	15.9	1.1	2,578	10%	49,350	39,450
VJC	Vietjet 越捷航空股份公司	工業	2.3%	103,500	56,057	41.1	3.4	765	13%	119,600	97,000
VNM	越南牛奶股份公司	必需消費品	4.1%	65,500	136,892	15.9	4.4	4,013	52%	76,200	63,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.5%	19,700	156,298	11.9	1.1	23,639	25%	21,350	17,500
VRE	Vincom Retail 股份公司	房地產	1.2%	17,750	40,334	9.9	1.0	8,652	22%	28,750	16,700



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