

基差收窄

2024/01/09

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
VN30F2203	1162.0	-4.0	182,329	18/01	12
VN30F2204	1164.0	-0.3	458	15/02	40
VN30F2206	1162.6	-1.2	117	21/03	75
VN30F2209	1159.3	-3.7	38	20/06	166

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2203	182,329	-8.6%	61,447	
VN30F2204	458	-17.3%	1744	
VN30F2206	117	-18.8%	1,042	
VN30F2209	38	171.4%	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
VN30F2203	-1.5	4.9	-6.4
VN30F2204	0.5	4.9	-4.4
VN30F2206	-0.9	2.7	-3.6
VN30F2209	-4.2	1.9	-6.1

源自 Bloomberg - YSVN

合約走勢

- 當股票市場在尾盤反轉下跌時，4 個期貨合約處於漲跌交替的走勢。上述走勢導致基差收盤時收窄至 -1.5 點。
- 與前一交易日相比，VN30F2401 的成交量減少 9%，VN30F2402 減少 17%，VN30F2403 減少 19%，VN30F2406 增加 171%。

VN30F1M 的評估

- VN30F2401 在日線圖中出現一根下跌燭台，但燭台模式並不算太負面。同時，價格走勢圖仍維持在 1160 點以上，顯示則仍維持短期上漲趨勢。因此，VN30F2401 預計在下一個交易日可能會再次上漲至 1173-1175 點，並處於漲跌交替的走勢。同時，動能指標處於超買區域，因此則仍持續處於短期震盪的階段。
- VN30F2401 合約的短期趨勢在日線圖上維持上漲，並可能在 1175-1182 點附近的下一個阻力位，而可能在 1139 點的短期支撐位。

投資策略

當天策略 (Intraday)	投資者在盤中的震盪階段考慮開設多頭，停損於 1160 點，目標為 1172-1175 點。 空頭倉位考慮在 1174-1175 點開設，停損於 1176 點。
主要短期趨勢策略 (Daily)	投資者依照上期快訊建議持有多頭，止盈目標在 1175-1180 點，停損於 1154 點。

Pham Tan Phat

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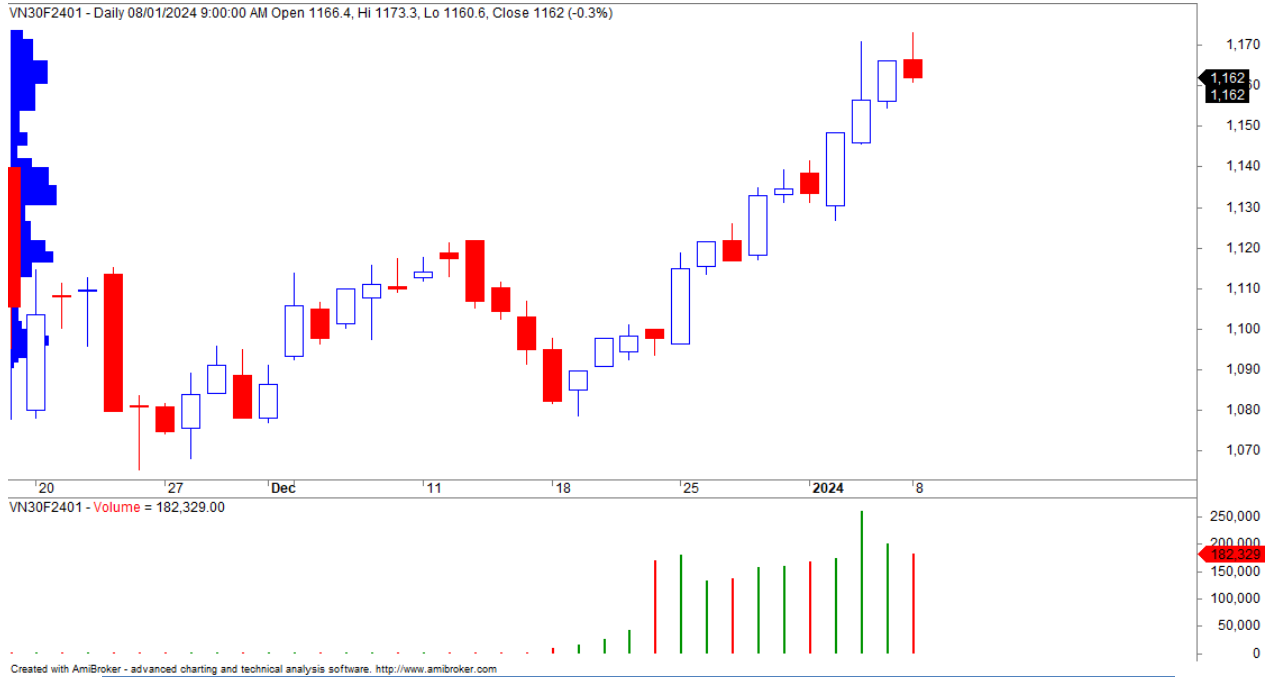
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VN30F1M 合約走勢圖

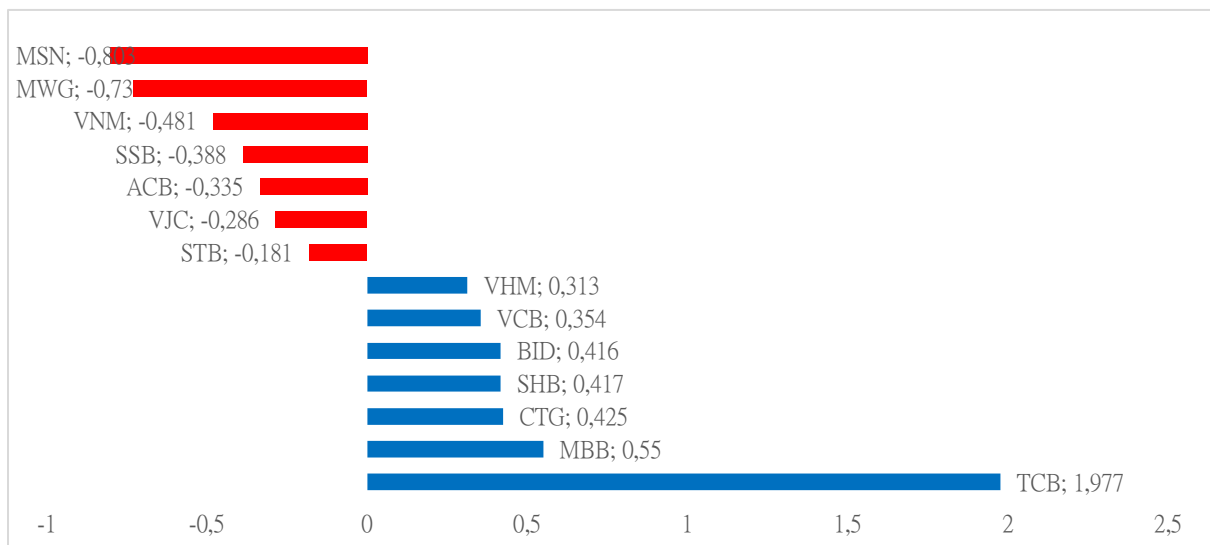


	VN30F2401-Daily	VN30F2401-1H
趨勢	上漲	上漲
支撐 1	1139	1160
支撐 2	1117	1154
阻力 1	1175	1172
阻力 2	1182	1175

VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.2%，TCB、MBB 和 CTG 幫助指數得分的股票。相反，MSN、MWG 和 VNM 導致指數下跌最多的股票。

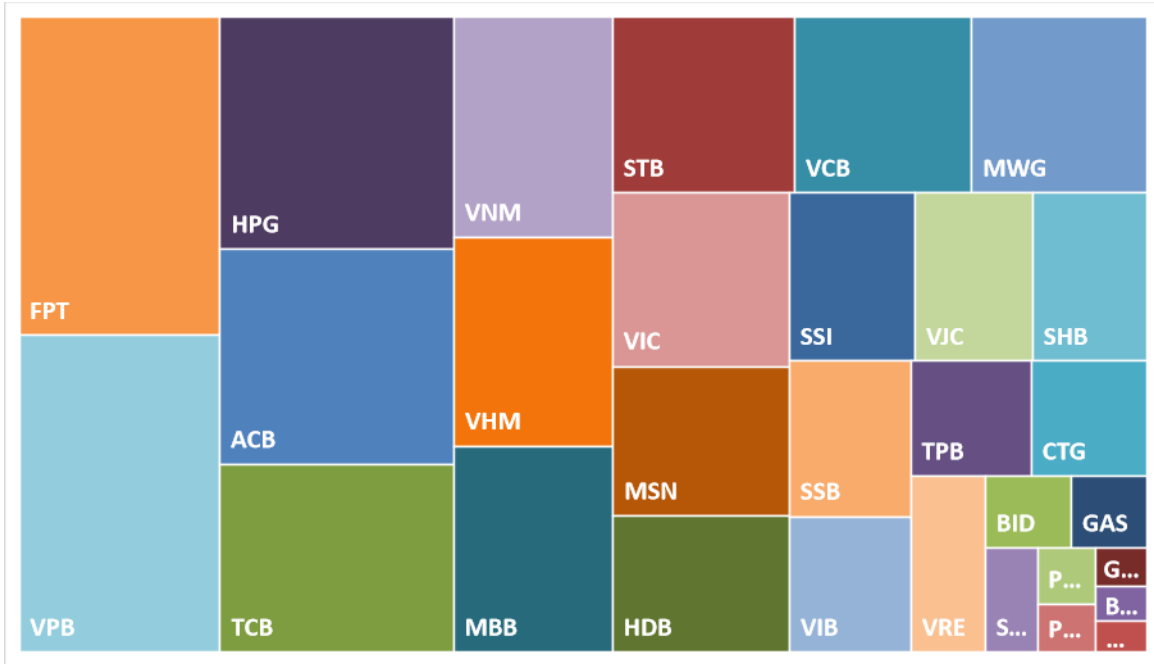
VN30-INDEX 中最有影響力的成份股





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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	7.3%	25,350	98,461	6.6	1.5	6,531	30%	25,750	19,957
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	60,300	62,411	125.3	3.7	348	2%	86,000	56,500
CTG	越南工商股份銀行	金融	0.9%	46,400	264,500	13.5	2.3	1,052	17%	46,500	34,608
ACB	亞洲商業股份銀行	金融	0.2%	40,000	29,693	17.2	1.4	300	26%	51,800	38,600
PLX	越南油氣集團	能源	2.0%	29,550	158,683	8.8	1.3	3,449	27%	30,114	24,252
BVH	Bao Viet 集團	金融	8.7%	97,300	123,568	20.1	5.2	2,300	49%	100,800	67,043
FPT	FPT 發展投資工藝股份公司	科技	0.7%	76,800	176,390	14.0	2.9	629	3%	93,250	74,200
GAS	越南氣體總公司 - 股份公司	公用服務	0.3%	21,500	86,000	36.6	1.7	2,330	0%	23,700	13,800
POW	越南天然氣股份總公司	公用服務	3.4%	20,550	59,442	7.0	1.4	7,990	20%	20,750	14,348
HDB	胡志明市發展商業股份銀行	金融	7.3%	27,850	161,942	86.6	1.6	23,236	25%	29,400	19,200
HPG	Hoa Phat (和發) 集團股份公司	原材料	4.9%	20,700	107,932	5.6	1.2	8,498	23%	20,850	14,783
MBB	軍隊貿易股份銀行	金融	3.5%	66,600	95,294	116.0	3.6	2,051	28%	106,000	56,000
MSN	Masan 集團股份公司	必需消費品	4.2%	43,200	63,176	90.9	2.7	9,069	45%	59,300	33,600
MWG	世界移動通信投資股份公司	非必需消費品	0.4%	35,300	44,852	13.7	1.8	860	17%	42,200	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.4%	11,400	26,697	16.8	0.9	4,873	4%	14,200	10,550
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	0.7%	62,100	79,647	19.4	3.2	603	62%	99,500	54,900
GVR	越南橡膠工業集團	原材料	2.8%	11,700	42,341	5.7	0.9	16,006	5%	13,600	8,212
PDR	Phat Dat 開發房地產股份公司	房地產	2.6%	23,300	58,150	17.0	2.0	1,254	0%	31,300	22,300
TPB	Tien Phong 股份商業銀行	金融	3.0%	34,100	51,121	25.4	2.3	22,670	#VALUE!	37,000	18,150
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.5%	29,200	55,048	7.6	1.3	16,541	23%	33,700	22,950
SSI	SSI 西貢證券股份公司	金融	6.4%	34,100	120,118	7.0	1.0	3,397	22%	36,150	25,850
STB	西貢商信銀行 (sacombank)	金融	2.0%	17,950	39,519	7.2	1.2	5,497	30%	20,100	15,411
TCB	越南技商股份銀行 (Techcombank)	金融	4.4%	86,800	485,133	14.4	3.0	1,147	23%	93,700	70,957
VCB	越南外商貿易股份銀行	金融	4.7%	43,350	188,762	4.6	1.1	6,606	23%	66,200	36,750
VHM	Vinhomes 股份公司	房地產	2.4%	20,900	53,019	6.0	1.5	3,357	21%	22,000	16,625
VIC	Vingroup 集團股份公司	房地產	4.2%	44,350	169,579	39.1	1.3	4,422	12%	76,600	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.6%	106,600	57,736	#N/A N/A	3.8	920	18%	118,000	92,900
VNM	越南牛奶股份公司	必需消費品	4.7%	68,200	142,535	19.0	4.6	2,341	54%	81,900	65,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	8.8%	19,250	152,728	12.6	1.2	11,233	28%	23,150	16,550
VRE	Vincom Retail 股份公司	房地產	1.8%	23,700	53,854	12.9	1.5	4,007	32%	32,000	21,600



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