

快速復甦至尾盤的交易日

2024/12/11

| 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 |
| VN30F2412 | 1343.0 | 3.1 | 179,091 | 19/12 | 11 |
| VN30F2501 | 1348.0 | 2.7 | 226 | 16/01 | 39 |
| VN30F2503 | 1344.4 | -2.7 | 91 | 20/03 | 102 |
| VN30F2506 | 1347.0 | 2.0 | 79 | 19/06 | 193 |

源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 | | | | |
|-------------|---------|--------|--------|-----|
| | 交易量 | +/- | OI | +/- |
| 單位 | 合約 | % | | % |
| VN30F2412 | 179,091 | 6.4% | 54,631 | |
| VN30F2501 | 226 | -42.5% | 920 | |
| VN30F2503 | 91 | 62.5% | 418 | |
| VN30F2506 | 79 | -53.0% | 79 | |

源自：Bloomberg - YSVN

| 合約的基差變動 | | | |
|-----------|------|------|------|
| | 基差 | 前一盤 | +/- |
| 單位 | 點數 | 點數 | 點數 |
| VN30F2412 | 7.2 | 3.7 | 3.4 |
| VN30F2501 | 12.2 | 3.7 | 8.4 |
| VN30F2503 | 8.6 | 10.9 | -2.4 |
| VN30F2506 | 11.2 | 8.8 | 2.3 |

源自：Bloomberg - YSVN

合約走勢

- 期貨合約在早盤的交易日持續窄幅橫盤，並在午盤的交易日更加震盪，幅度為 1,336-1,346 點。值得關注的是，由於 HPG、HDB、SAB 的強勁上漲勢頭，VN30-Index 出現更強勁的跡象，基差再次擴大。
- VN30F2412 的成交量比前一交易日增長超過 6%，合約的持倉量在本周首個交易日的 53,000 份合約再次小幅增長至超過 54,000 份合約。

VN30F1M 的評估

- VN30F2412 在 1D 幀內形成內部柱形燭台，顯示價格的累積狀態。在 1H 幀內，價格在 1,337 點形成價格水平，價格走勢圖可能在第 4 波積累。價格自 1,337 點強勁復甦，RSI 回歸至中位，顯示短期仍有上漲空間。
- 同時，VN30F2412 合約的短期趨勢在日線圖維持上漲水平，追蹤停損相當於 1,317 點。

投資策略

| | |
|-------------------------|---|
| 當天策略 (Intraday) | 投資者考慮在 1,340 點開設多頭，停損於 1,335 點，止盈在 1,352 點。 |
| 主要短期 趨勢策略 (Daily) | 投資者持有多頭倉位，目標為 1,357 點，停損於 1,325 點。 |

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VN30F1M 合約走勢圖

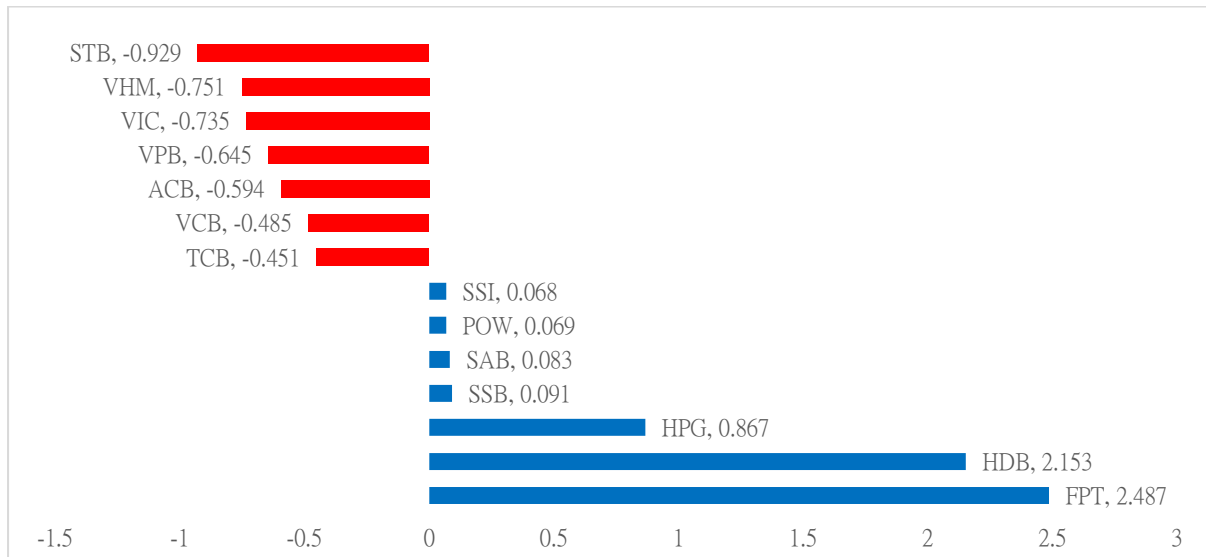


| | VN30F2412-Daily | VN30F2412-1H |
|------|-----------------|--------------|
| 趨勢 | 上漲 | 上漲 |
| 支撐 1 | 1317 | 1338 |
| 支撐 2 | 1302 | 1334 |
| 阻力 1 | 1357 | 1348 |
| 阻力 2 | 1375 | 1357 |

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.02%，其中 STB, VHM 和 VIC 是對指數下跌最多的股票，而 FPT, HDB 和 HPG 是對指數支撐的股票。

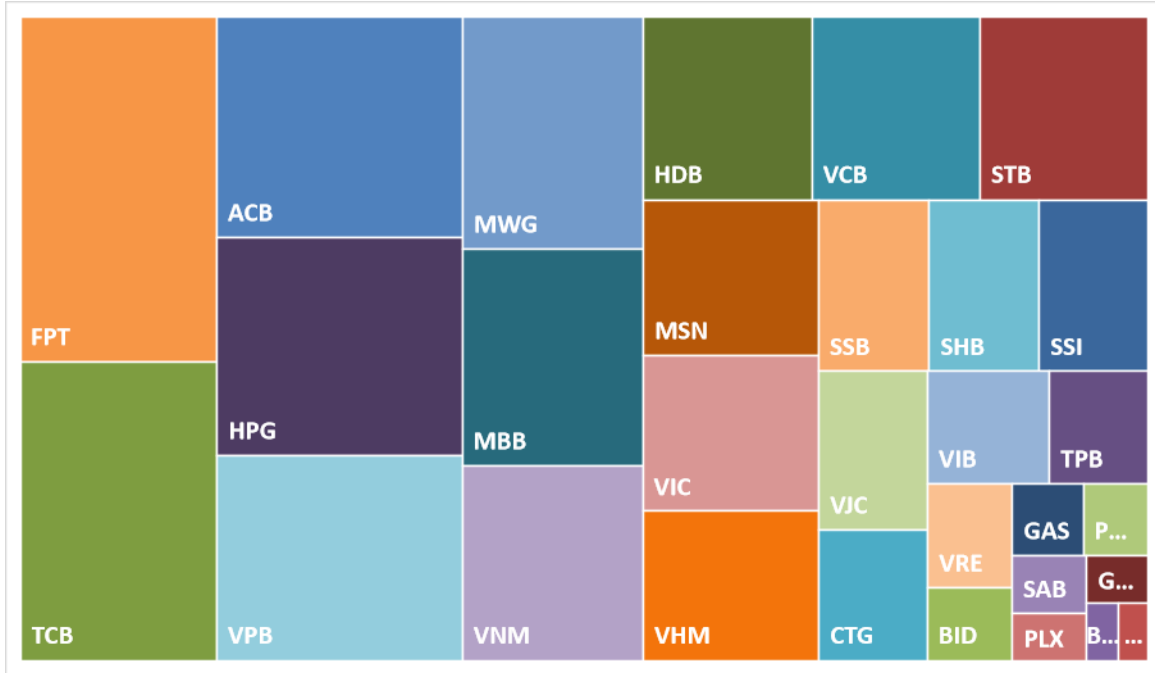
VN30-INDEX 中最有影響力的成份股



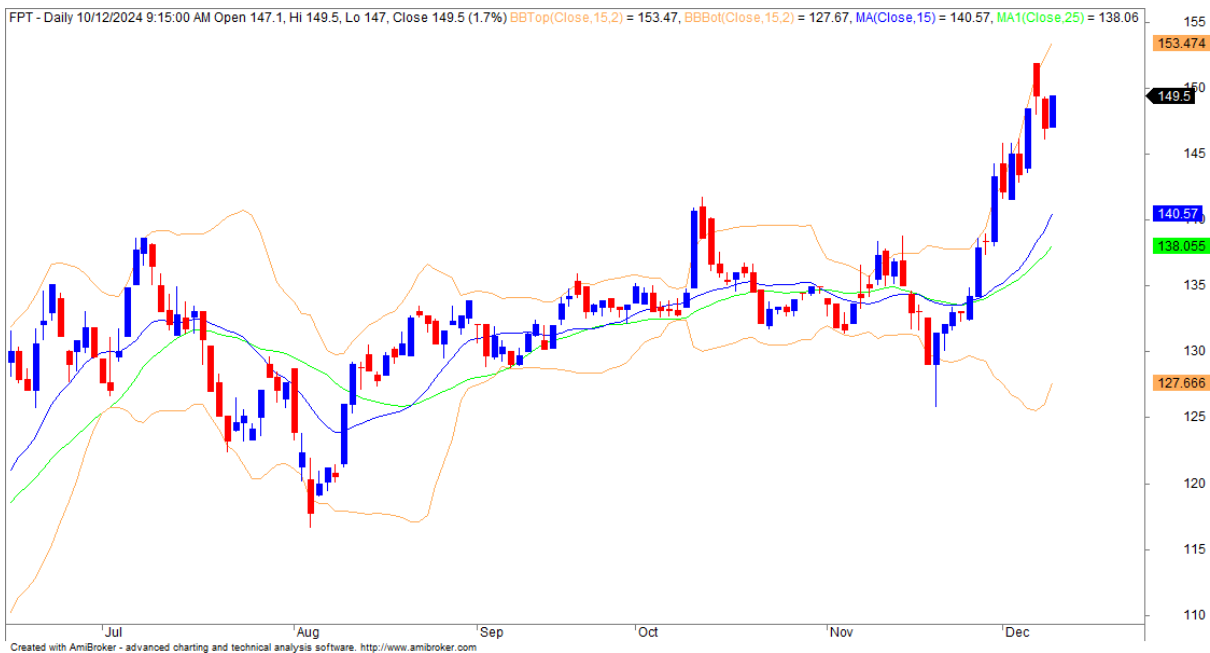


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VN30-INDEX 中的資本化



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 |
| ACB | 亞洲商業股份銀行 | 金融 | 7.5% | 25,350 | 113,230 | 7.0 | 1.4 | 7,741 | 30% | 26,500 | 19,348 |
| BCM | 工業投資開發股份公司 | 房地產 | 0.2% | 68,000 | 70,380 | 26.8 | 3.7 | 292 | 2% | 74,500 | 50,400 |
| BID | 越南投資與發展商業股份銀行 | 金融 | 0.8% | 46,750 | 266,495 | 11.4 | 2.0 | 2,032 | 17% | 56,700 | 40,500 |
| BVH | Bao Viet 集團 | 金融 | 0.3% | 52,600 | 39,046 | 19.8 | 1.7 | 458 | 27% | 53,500 | 38,200 |
| CTG | 越南工商股份銀行 | 金融 | 2.2% | 36,350 | 195,199 | 9.0 | 1.4 | 6,696 | 27% | 37,550 | 25,950 |
| FPT | FPT 發展投資工藝股份公司 | 科技 | 11.1% | 149,500 | 219,925 | 29.2 | 7.4 | 3,799 | 46% | 151,900 | 81,391 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 0.6% | 69,000 | 161,644 | 14.7 | 2.8 | 741 | 2% | 84,412 | 67,500 |
| GVR | 越南橡膠工業集團 | 原材料 | 0.4% | 31,750 | 127,000 | 36.9 | 2.4 | 2,665 | 0% | 39,000 | 19,200 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 4.5% | 28,000 | 81,551 | 6.2 | 1.6 | 7,778 | 17% | 28,600 | 18,150 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 7.2% | 27,900 | 178,455 | 14.6 | 1.6 | 19,845 | 22% | 29,950 | 24,136 |
| MBB | 軍隊貿易股份銀行 | 金融 | 5.2% | 24,250 | 128,678 | 6.0 | 1.2 | 11,104 | 23% | 26,200 | 17,950 |
| MSN | Masan 集團股份公司 | 必需消費品 | 3.5% | 72,700 | 104,568 | 80.5 | 3.5 | 5,146 | 28% | 82,300 | 61,800 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 5.2% | 60,800 | 88,884 | 30.0 | 3.3 | 7,514 | 47% | 70,800 | 39,200 |
| PLX | 越南油氣集團 | 能源 | 0.4% | 40,300 | 51,205 | 17.0 | 2.0 | 971 | 18% | 51,700 | 33,550 |
| POW | 越南天然氣股份總公司 | 公用服務 | 0.4% | 12,650 | 29,625 | 21.8 | 0.9 | 5,462 | 4% | 15,900 | 10,400 |
| SAB | 西貢啤酒 - 酒精 - 飲料股份公司 | 必需消費品 | 0.6% | 58,100 | 74,517 | 17.4 | 3.0 | 530 | 61% | 69,400 | 52,000 |
| SHB | 西貢 - 河內股份商業銀行 | 金融 | 2.4% | 10,350 | 37,906 | 4.9 | 0.7 | 12,570 | 3% | 12,500 | 10,100 |
| SSB | Dong Nam A 股份商業銀行 | 金融 | 2.4% | 17,350 | 49,187 | 10.5 | 1.5 | 2,066 | 0% | 21,216 | 15,050 |
| SSI | SSI 西貢證券股份公司 | 金融 | 2.7% | 26,250 | 51,499 | 16.8 | 2.1 | 13,708 | 37% | 31,582 | 23,650 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 4.7% | 33,500 | 63,155 | 7.2 | 1.2 | 12,845 | 23% | 36,450 | 25,850 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 8.1% | 24,050 | 169,910 | 7.5 | 1.2 | 13,583 | 22% | 25,250 | 14,900 |
| TPB | Tien Phong 股份商業銀行 | 金融 | 1.6% | 16,350 | 43,196 | 8.9 | 1.2 | 17,079 | 30% | 18,100 | 13,667 |
| VCB | 越南外商貿易股份銀行 | 金融 | 4.3% | 94,500 | 528,169 | 15.3 | 2.8 | 1,414 | 23% | 100,500 | 80,100 |
| VHM | Vinhomes 股份公司 | 房地產 | 4.6% | 40,950 | 168,199 | 8.6 | 0.9 | 13,733 | 12% | 48,550 | 34,000 |
| VIB | 越南國際股份商業銀行 | 金融 | 2.1% | 19,300 | 57,497 | 8.1 | 1.5 | 10,302 | 5% | 21,368 | 15,727 |
| VIC | Vingroup 集團股份公司 | 房地產 | 3.5% | 41,200 | 157,535 | 15.9 | 1.1 | 2,209 | 10% | 49,350 | 39,800 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 2.3% | 102,600 | 55,569 | 40.8 | 3.3 | 773 | 13% | 119,600 | 97,000 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 3.9% | 63,900 | 133,548 | 15.5 | 4.3 | 2,668 | 52% | 76,200 | 62,900 |
| VPB | Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 6.2% | 19,250 | 152,728 | 11.6 | 1.1 | 22,620 | 25% | 21,050 | 17,500 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.2% | 17,550 | 39,879 | 9.8 | 1.0 | 6,898 | 21% | 28,750 | 16,700 |



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