

在下一交易日出現震盪

2025/01/14

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
VN30F2501	1299.5	3.9	181,090	16/01	5
VN30F2502	1303.9	2.9	3948	20/02	40
VN30F2503	1311.5	1.9	74	20/03	68
VN30F2506	1314.2	2.2	101	19/06	159

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
交易量	+/-	OI	+/-	
單位	合約	%	%	
VN30F2501	181,090	-10.8%	52,538	
VN30F2502	3,948	300.8%	3948	
VN30F2503	74	-36.2%	822	
VN30F2506	101	27.8%	101	

源自：Bloomberg - YSVN

合約的基差變動			
基差	前一盤	+/-	
單位	點數	點數	點數
VN30F2501	1.2	2.4	-1.2
VN30F2502	5.6	2.4	3.2
VN30F2503	13.2	16.4	-3.2
VN30F2506	15.9	18.8	-2.9

源自：Bloomberg - YSVN

合約走勢

- 期貨合約在 ATO 的交易日下跌後繼續下跌至 1,286 點交易日的最低水平。合約均成功復甦並反轉上漲，其中 VN30F1M 收盤上漲 4 點，基差為 1.2 點。
- VN30F2501 合約的成交量比前一交易日減少近 11%，合約的持倉量從前一交易日的近 54,000 份合約減少至超過 52,000 份合約。

VN30F1M 的評估

- VN30F2501 在日線圖出現上漲帶持燭台模式，顯示在 1286 點出現積極的價格反應。同時，基差繼續收窄，若該合約在下一交易日調整並維持在 1,293 點以上，復甦趨勢可能會延續。1,301-1,309 點可能是價格的阻力位。
- VN30F2501 的短期趨勢在日線圖維持下跌趨勢，1,285 點為最近的支撐位。

投資策略

當天策略 (Intraday)	投資者考慮在 1,301 點開設空頭，停損於 1,303 點。 多頭倉位在 1,294 點開設，停損於 1,290 點。
主要短期 趨勢策略 (Daily)	投資者在到期日臨近時平掉空頭倉位，並等待下一個合約的訊號。

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高級分析專員

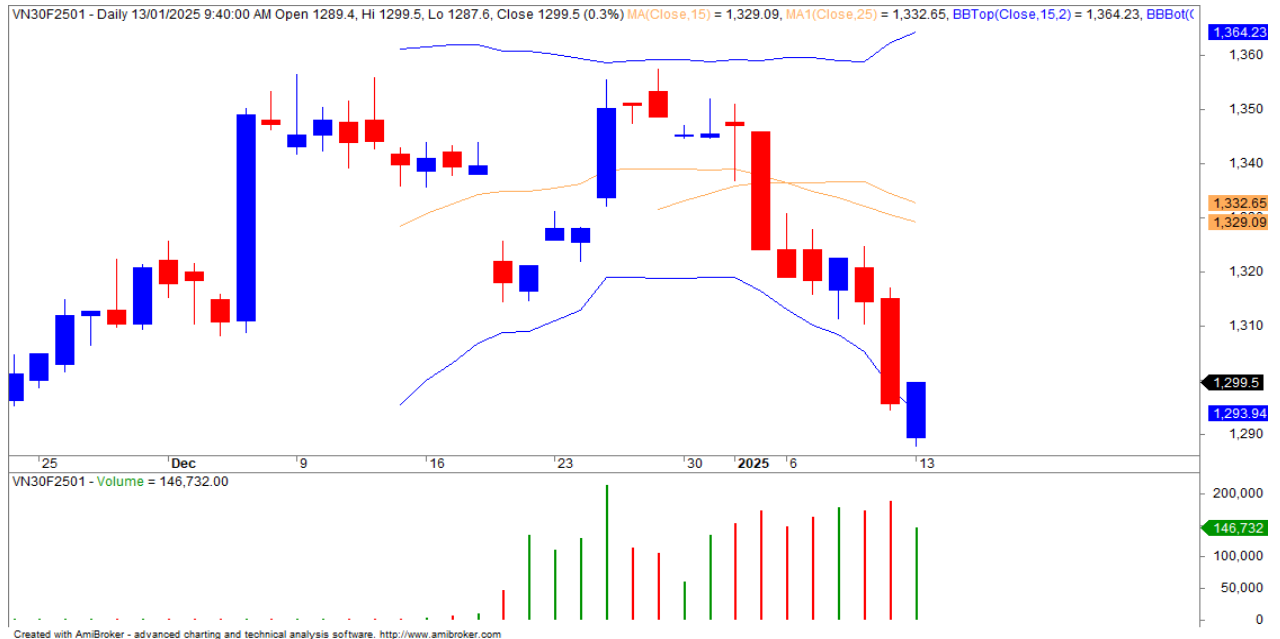
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VN30F1M 合約走勢圖

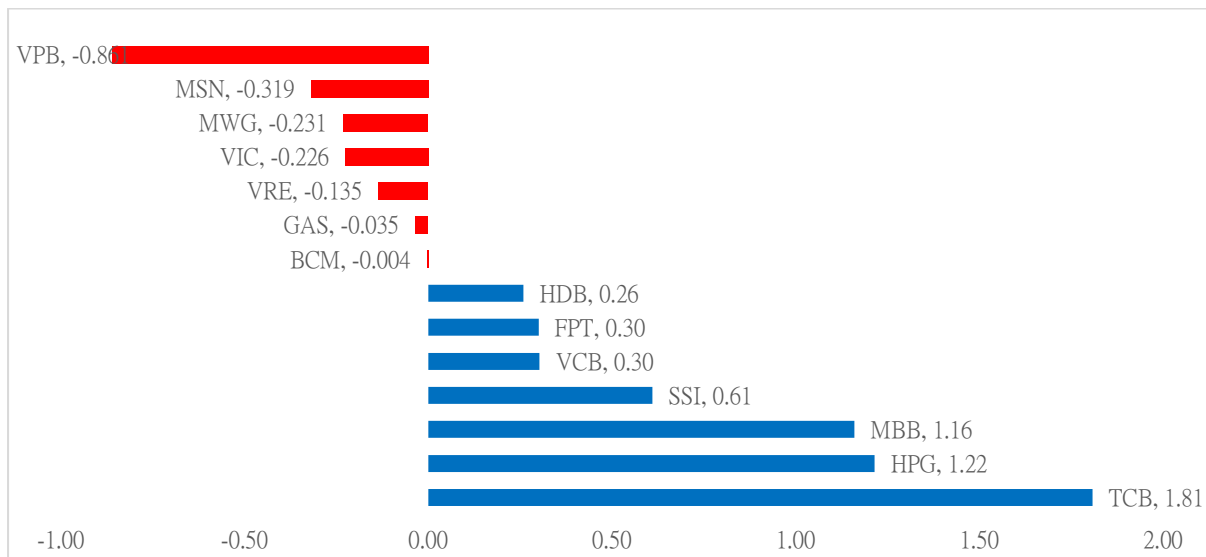


	VN30F2501-Daily	VN30F2501-1H
趨勢	下跌	下跌
支撐 1	1285	1293
支撐 2	1265	1286
阻力 1	1320	1301
阻力 2	1353	1309

VN30-INDEX 指數走勢

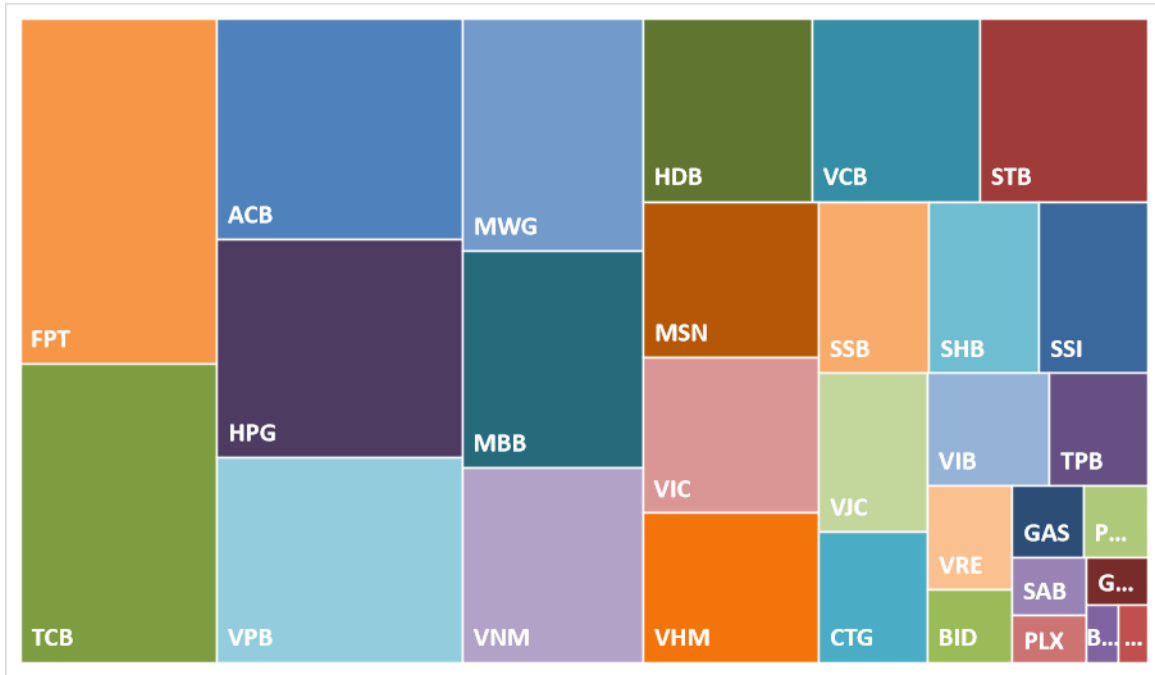
VN30-Index 收盤上漲 0.4%，其中 VPB, MSN 和 MWG 是導致指數下跌最多的股票，而 TCB, HPG, MBB 支撐指數。

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 週最低
		單位	%	VND	Bil. VND	x	x	'000 cp	%	VND	VND
ACB	亞洲商業股份銀行	金融	7.6%	24,750	110,550	6.8	1.4	6,204	30%	26,500	21,783
BCM	工業投資開發股份公司	房地產	0.2%	69,900	72,347	27.6	3.8	249	2%	74,500	50,400
BID	越南投資與發展商業股份銀行	金融	0.8%	39,300	271,072	11.6	2.0	2,787	14%	46,860	35,537
BVH	Bao Viet 集團	金融	0.3%	49,500	36,745	18.6	1.6	589	27%	55,700	38,200
CTG	越南工商股份銀行	金融	2.3%	37,700	202,449	9.4	1.4	5,755	27%	38,900	29,950
FPT	FPT 發展投資工藝股份公司	科技	11.4%	147,600	217,130	28.8	7.3	3,889	45%	153,900	82,348
GAS	越南氣體總公司 - 股份公司	公用服務	0.6%	66,400	155,553	14.2	2.7	549	2%	84,412	66,200
GVR	越南橡膠工業集團	原材料	0.3%	28,100	112,400	32.6	2.2	2,385	0%	39,000	20,400
HDB	胡志明市發展商業股份銀行	金融	4.3%	21,700	75,843	5.8	1.5	9,833	17%	26,650	17,125
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.9%	25,900	165,663	13.6	1.5	17,097	22%	29,950	24,591
MBB	軍隊貿易股份銀行	金融	5.5%	21,500	131,199	6.1	1.2	10,264	20%	22,783	18,391
MSN	Masan 集團股份公司	必需消費品	3.2%	65,000	93,493	72.0	3.2	4,774	28%	82,300	64,400
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	57,300	83,743	28.3	3.1	6,404	46%	70,800	42,250
PLX	越南油氣集團	能源	0.4%	38,900	49,426	16.4	1.9	808	18%	51,700	34,450
POW	越南天然氣股份總公司	公用服務	0.4%	11,800	27,634	20.3	0.9	5,397	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%	54,100	69,387	16.2	2.8	499	61%	69,400	52,000
SHB	西貢 - 河內股份商業銀行	金融	2.4%	10,150	37,173	4.8	0.7	9,903	3%	12,500	10,050
SSB	Dong Nam A 股份商業銀行	金融	2.5%	17,500	49,613	10.6	1.5	1,973	0%	21,128	15,050
SSI	SSI 西貢證券股份公司	金融	2.5%	24,150	47,379	15.4	1.9	12,654	#VALUE!	31,582	23,500
STB	西貢商信銀行 (sacombank)	金融	5.1%	35,300	66,548	7.6	1.3	11,139	24%	37,850	26,150
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	23,800	168,143	7.4	1.2	10,586	23%	25,250	16,900
TPB	Tien Phong 股份商業銀行	金融	1.6%	15,900	42,007	8.6	1.2	11,671	30%	18,100	13,667
VCB	越南外商貿易股份銀行	金融	4.3%	91,900	513,637	14.8	2.7	1,417	23%	100,500	85,000
VHM	Vinhomes 股份公司	房地產	4.4%	40,000	164,296	8.4	0.9	10,997	12%	48,550	34,000
VIB	越南國際股份商業銀行	金融	2.2%	19,400	57,795	8.1	1.4	9,842	5%	21,368	17,265
VIC	Vingroup 集團股份公司	房地產	3.5%	40,300	154,094	15.5	1.1	1,853	10%	49,350	39,700
VJC	Vietjet 越捷航空股份公司	工業	2.2%	98,600	53,403	39.2	3.2	742	13%	119,600	97,000
VNM	越南牛奶股份公司	必需消費品	3.9%	61,400	128,323	14.9	4.1	2,155	51%	76,200	61,100
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.1%	18,300	145,191	11.0	1.1	15,171	25%	21,050	17,500
VRE	Vincom Retail 股份公司	房地產	1.2%	16,700	37,948	9.3	0.9	6,018	19%	28,750	16,500



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