

基差仍為負值

2025/03/10

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	1385.2	24.2	178,116	20/03	13
VN30F2204	1384.0	23.1	707	17/04	41
VN30F2206	1380.4	15.5	60	19/06	104
VN30F2209	1381.0	16.1	90	18/09	195

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
交易量	+/-	OI	+/-	
單位	合約	%	%	
VN30F2203	178,116	12.7%	43,095	
VN30F2204	707	-5.2%	2,302	
VN30F2206	60	-53.1%	863	
VN30F2209	90	80.0%	439	

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	-4.6	-18.6	14.1
VN30F2204	-5.8	-18.6	12.8
VN30F2206	-9.4	-14.7	5.3
VN30F2209	-8.8	-14.7	5.9

源自 Bloomberg - YSVN

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合約走勢

- 期貨市場在連續第二個交易日大幅上漲，但基差繼續大幅折現。VN30F2503 合約收於 1385.2 點，比前一交易日的 -4.2 點下跌 -4.6 點。
- VN30F2503 合約的成交量增加 13%，合約持股量小幅增加超過 4.3 萬份。

VN30F1M 的評估

- VN30F2503 處於積極劇烈波動的時期，預計可能會上漲至 1392 點附近的下一個斐波那契投影水平。同時，波浪結構仍尚未完成，因此預期的調整可能是技術調整階段。RSI 指標在 1H 幀內相當積極。
- VN30F2503 在日線圖上的短期趨勢仍然上漲，下一個阻力位為 1400 點。

投資策略

當天策略 (Intraday)	投資者可以考慮在 1384 點開設多頭，停損於 1380 點，止盈在 1392 點。
主要短期 趨勢策略 (Daily)	當預期基差收窄時，投資者可以考慮在調整階段開設多頭，目標為 1400 點，停損於 1370 點。



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VN30F1M 合約走勢圖

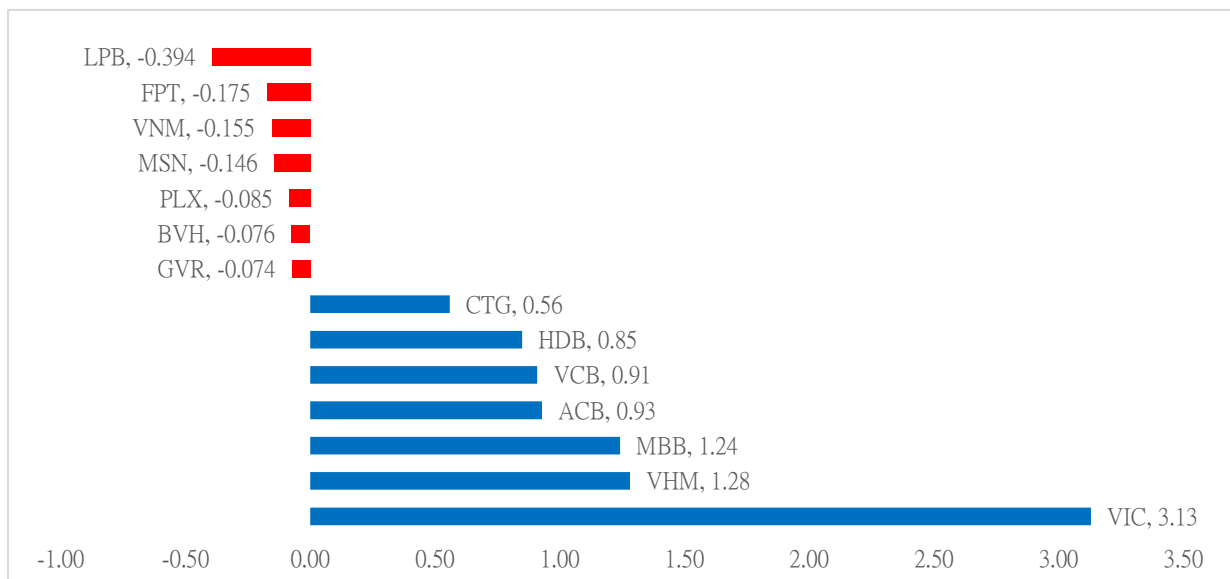


	VN30F2503-Daily	VN30F2503-1H
趨勢	上漲	上漲
支撐 1	1356	1374
支撐 2	1345	1365
阻力 1	1392	1392
阻力 2	1400	1395

VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.74%，其中 VIC、VHM 和 MBB 對指數的支撐最多。

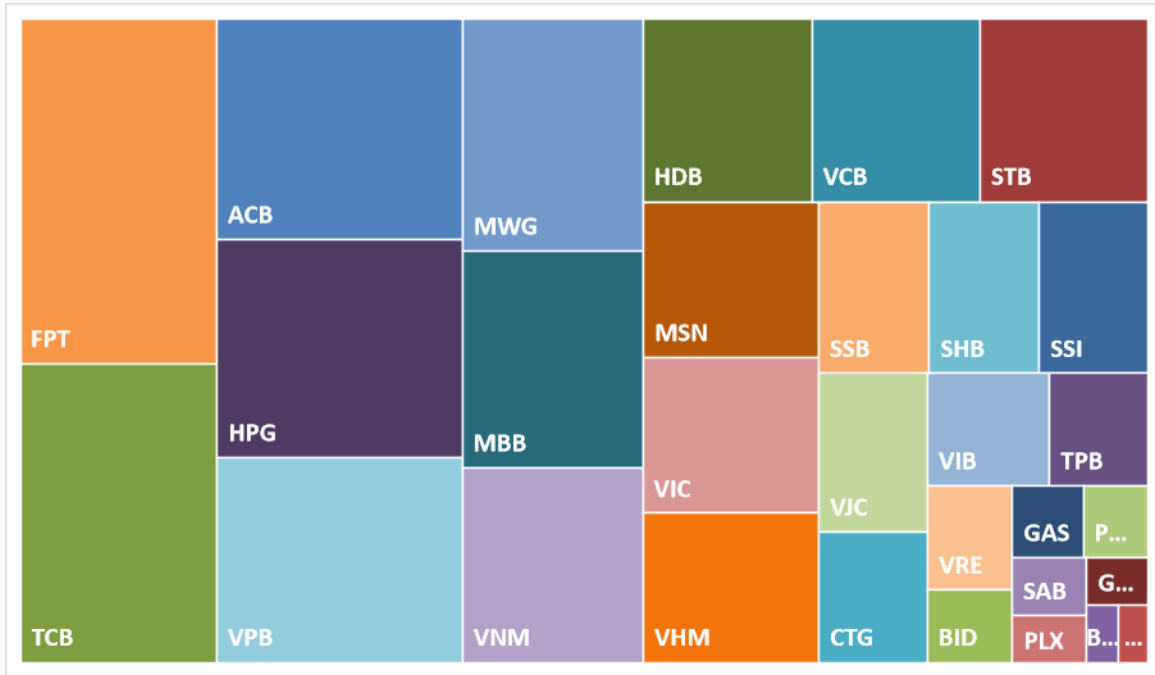
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



VIC 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
BID	越南投資與發展商業股份銀行	金融	7.1%	26,650	119,036	7.1	1.4	6,143	30%	26,800	23,000
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	75,000	77,625	36.9	4.0	311	2%	77,100	50,400
CTG	越南工商股份銀行	金融	0.8%	41,150	288,929	11.5	2.0	3,264	16%	46,860	35,537
ACB	亞洲商業股份銀行	金融	0.3%	56,700	42,090	20.2	1.9	768	27%	59,700	38,200
PLX	越南油氣集團	能源	2.3%	42,400	227,688	9.0	1.5	6,483	27%	42,400	29,950
BVH	Bao Viet 集團	金融	8.9%	141,400	208,009	26.3	7.0	3,881	44%	156,000	94,087
FPT	FPT 發展投資工藝股份公司	科技	0.5%	67,800	158,833	15.4	2.6	597	2%	84,412	66,200
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	33,500	134,000	31.8	2.5	2,364	1%	39,000	27,050
POW	越南天然氣股份總公司	公用服務	4.1%	23,400	81,784	6.4	1.5	10,659	17%	26,650	17,958
HDB	胡志明市發展商業股份銀行	金融	6.6%	28,050	179,415	14.9	1.6	18,955	21%	29,950	24,750
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	24,500	149,506	6.6	1.3	10,911	23%	24,900	18,870
MBB	軍隊貿易股份銀行	金融	3.6%	69,000	99,246	51.2	3.3	3,331	27%	82,300	63,700
MSN	Masan 集團股份公司	必需消費品	4.8%	61,900	90,466	24.3	3.3	5,329	45%	70,800	45,350
MWG	世界移動通信投資股份公司	非必需消費品	0.3%	42,850	54,445	19.8	2.1	1,118	18%	51,700	34,550
NVL	Nova 房地產投資集團股份公司	房地產	6.7%	35,400	105,750	10.9	2.4	2,936	1%	38,300	13,527
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	0.5%	51,200	65,667	15.3	2.8	552	60%	69,400	51,000
GVR	越南橡膠工業集團	原材料	2.3%	10,000	40,653	4.4	0.7	14,139	3%	11,081	9,054
PDR	Phat Dat 開發房地產股份公司	房地產	2.6%	19,650	55,904	11.7	1.6	2,043	0%	21,128	15,050
TPB	Tien Phong 股份商業銀行	金融	2.5%	26,900	52,774	17.9	2.0	15,364	#VALUE!	31,582	23,500
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	5.0%	39,750	74,937	7.4	1.4	8,333	22%	39,900	26,150
SSI	SSI 西貢證券股份公司	金融	8.5%	27,750	196,050	9.1	1.3	11,733	23%	27,900	19,700
STB	西貢商信銀行 (sacombank)	金融	1.4%	16,350	43,196	7.1	1.1	11,003	29%	18,100	13,667
TCB	越南技商股份銀行 (Techcombank)	金融	3.9%	95,100	531,523	15.7	2.7	1,482	23%	97,400	85,000
VCB	越南外商貿易股份銀行	金融	3.1%	44,950	184,628	6.3	0.9	4,569	12%	48,550	34,000
VHM	Vinhomes 股份公司	房地產	2.7%	20,950	62,413	8.8	1.5	8,315	5%	21,400	17,265
VIC	Vingroup 集團股份公司	房地產	3.5%	45,300	173,212	14.4	1.2	1,684	9%	48,700	39,700
VJC	Vietjet 越捷航空股份公司	工業	1.9%	97,000	52,536	36.9	3.1	592	13%	119,600	95,100
VNM	越南牛奶股份公司	必需消費品	3.5%	62,700	131,040	15.6	4.1	2,709	51%	76,200	60,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	19,250	152,728	9.7	1.1	11,845	25%	21,050	17,500
VRE	Vincom Retail 股份公司	房地產	1.1%	18,200	41,356	10.1	1.0	6,368	18%	28,750	16,100



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