

合約繼續漲勢

23/11/2020

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
VN30F2012	959.4	7.0	106,812	17/12	26
VN30F2101	958.3	4.3	238	21/01	61
VN30F2103	960.0	8.1	44	18/03	117
VN30F2106	955.0	2.0	70	17/06	208

源自: Bloomberg - YSVN

合約的更改交易量和持倉量

	交易量	+/-	OI	+/-
單位	點數	點數		%
VN30F2012	106,812	17.96%	17,905	
VN30F2101	238	-53.06%	87	
VN30F2103	44	-10.20%	387	
VN30F2106	70	42.86%	172	

源自: Bloomberg - YSVN

合約的基差變動

	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2012	-0.63	1.51	-2.14
VN30F2101	-1.73	3.11	-4.84
VN30F2103	-0.03	1.01	-1.04
VN30F2106	-5.03	2.11	-7.14

源自: Bloomberg - YSVN

合約走勢

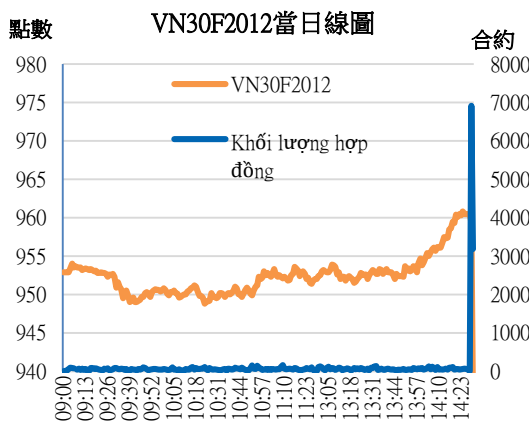
- 期貨市場繼續保持上漲趨勢，四個合約均上漲 2-8.1 點。但是市場仍保持謹慎的態度，因所有合約的基差保持為負值，其中 VN30F1M 的價格與基礎指數相比被折扣至 0.63 點。
- 期貨市場上的現金流量有所改善，其中 VN30F1M 的交易量達 106，上漲了 17% 以上；VN30F2Q 上漲了 42% 以上，而其他 2 個合約則下跌。在最近幾盤中，開 OI 的合約數量趨於減少。

VN30F1M 的評估

- 在 30 分鐘的框架內，VN30F1M 在上行的價格通道中繼續上漲，並且價格線向上移動至價格通道的上限。同時，ADX 指標高於 35，而 RSI 則維持積極的信號，表明短期的漲勢仍然相當強勁。因此，預計 VN30F1M 在接下來的交易日中將上漲至 968-970 點。
- 在每日框架中，VN30F1M 可以接近 972-974 點附近的趨勢線上限。

投資策略

當天策略 (Intraday)	隨著漲勢的持續和趨於加速。投資者考慮在約 958 點開多頭，停損於 956 點，目標為 968-970 點。當價格上漲至 970-972 點區時，可考慮開空頭進行衝浪。
主要短期趨勢策略 (Daily)	投資者持有多頭，目標為 972 點，停損於 953 點。



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VN30F1M 合約走勢圖

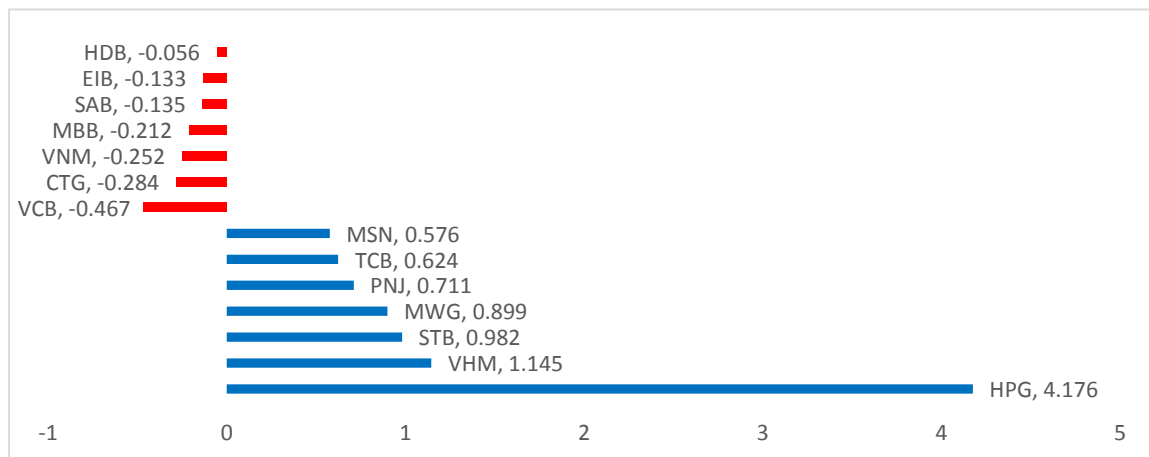


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	上漲
支撐 1	930	958
支撐 2	900	956
阻力 1	974	968
阻力 2	1000	972

VN30-INDEX 指數走勢

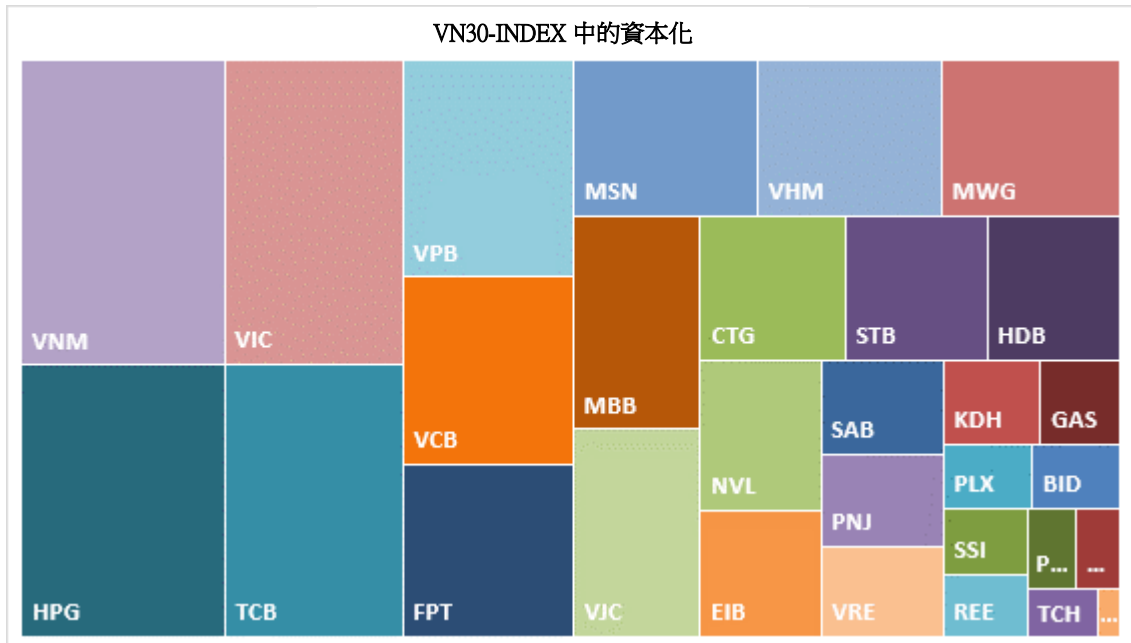
由於 HPG, VHM, STB 和 MWG 的漲勢, VN30-Index 的走勢優於主要指數。在下跌的方面, VCB, CTG 和 VNM 是指數中跌幅最大的成份股。但是, 藍籌股不斷上漲, 是推動 VN30-Index 在下一盤擴大漲勢的動力。

VN30-INDEX 中最具有影響力的成份股





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HPG 的股票走勢圖



期貨合約的價格，交易量和開 OI 的數量

日期	VN30F2012	交易量	OI
23/11/2020	959.4	106,812	17,905
20/11/2020	952.4	90,552	17,905
19/11/2020	944.9	82,732	22,516
18/11/2020	936.0	146,005	22,516
17/11/2020	938.0	124,391	32,176
16/11/2020	916.9	183,716	38,480
13/11/2020	935.9	90,068	47,513
12/11/2020	927.9	106,758	48,708

日期	VN30F2101	交易量	OI
23/11/2020	958.3	238	87
20/11/2020	954	507	87
19/11/2020	949.5	17,675	13,162
18/11/2020	944	9,713	8,324
17/11/2020	939.3	5,154	5,701
16/11/2020	920	4,619	3,636
13/11/2020	934.2	530	1,470
12/11/2020	924.8	658	1,331



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11/11/2020	921.4	140,162	47,358
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11/11/2020	916.4	617	1,255
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日期	VN30F2103	交易量	OI
23/11/2020	960.0	44	387
20/11/2020	951.9	49	387
19/11/2020	887.0	302	1,065
18/11/2020	887.0	302	1,065
17/11/2020	887.0	302	1,065
16/11/2020	887.0	302	1,065
13/11/2020	887.0	302	1,065
12/11/2020	887.0	302	1,065
11/11/2020	887.0	302	1,065

日期	VN30F2106	交易量	OI
23/11/2020	955	70	172
20/11/2020	953	49	172
19/11/2020	946	49	390
18/11/2020	942.9	77	377
17/11/2020	937	109	363
16/11/2020	918	114	374
13/11/2020	933	42	331
12/11/2020	923.6	40	336
11/11/2020	920.2	92	343



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VN30 指數的成份股										
股票代碼	企業名稱	產業	比重	收盤價	資本	PER	PBR	3 個月成交量	外資持股	52 週走高
		單位	%	VND	Bil.VND	x	x	000 cp	%	VND
BID	越南投資與發展商業股份銀行	金融	0.9%	41,100	165,305	19.3	2.1	1,727	17%	55,800
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.3%	26,600	14,864	12.9	1.9	934	39%	26,950
CTG	越南工商股份銀行	金融	3.2%	32,900	122,500	11.2	1.5	7,366	29%	33,450
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	20,850	7,366	7.3	1.5	7,579	5%	45,550
PLX	越南汽油集團	能源	0.9%	50,700	61,794	74.3	3.0	782	16%	59,700
EIB	越南進出口貿易股份銀行	金融	2.4%	17,150	21,085	24.7	1.3	329	30%	18,400
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	55,900	43,820	13.2	2.9	2,105	49%	56,200
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	83,500	159,815	17.6	3.4	884	3%	104,000
POW	越南電力石油股份公司	公用服務	0.6%	9,950	23,302	14.7	0.8	5,057	9%	13,450
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,750	32,334	7.5	1.5	2,208	19%	26,200
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.1%	37,500	124,248	11.6	2.3	15,718	33%	37,850
MBB	軍隊貿易股份銀行	金融	4.2%	19,200	53,244	6.4	1.2	7,680	23%	20,000
MSN	Masan 集團股份公司	必需消費品	4.5%	83,100	97,616	40.2	4.7	2,435	34%	98,000
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	113,200	51,235	13.3	3.4	991	49%	120,500
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	61,700	60,842	10.6	2.4	1,359	5%	65,700
PNJ	Phu Nhuan (富潤) 珠寶股份公 司	非必需消費品	1.8%	76,700	17,267	16.7	3.5	916	49%	92,500
REE	冷機電股份公司	工業	0.9%	46,050	14,278	10.0	1.3	448	49%	46,400
ROS	FLC Faros 建築股份公司	工業	0.2%	2,200	1,249		0.2	6,332	2%	25,100
SAB	Sai Gon (西貢) 飲料-酒-啤酒股 份公司	必需消費品	1.8%	190,500	122,164	30.2	6.2	107	63%	240,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	17,450	10,239	24.8	1.5	3,698	6%	22,700
SSI	SSI 西貢證券股份公司	金融	0.9%	18,700	11,238	10.2	1.2	5,589	48%	18,750
STB	西貢商信銀行 (sacombank)	金融	3.3%	14,600	26,333	11.1	0.9	15,128	9%	14,800
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	23,600	82,603	7.2	1.2	12,918	23%	24,950
VCB	越南外商貿易股份銀行	金融	5.0%	91,600	339,733	19.8	3.6	1,103	24%	95,000
VHM	Vinhomes 股份公司	房地產	4.6%	80,600	265,135	11.7	3.5	2,233	22%	94,100
VIC	Vingroup 集團股份公司	房地產	8.5%	103,800	351,096	39.0	4.1	664	14%	116,300
VJC	Vietjet 越捷航空股份公司	工業	4.1%	118,900	62,284		4.5	496	18%	148,800
VNM	越南牛奶股份公司	必需消費品	9.7%	110,600	231,115	23.1	7.9	1,831	58%	112,600
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	25,500	62,163	6.2	1.3	6,096	23%	29,300
VRE	Vincom Retail 股份公司	房地產	1.7%	27,700	62,943	27.7	2.2	3,837	30%	35,350



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