

合約處於積極累積的波動

24/11/2020

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	153,972	44.15%	24,457	
VN30F2101	351	47.48%	110	
VN30F2103	92	109.09%	394	
VN30F2106	104	48.57%	160	

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	4.39	-0.63	5.02
VN30F2101	3.39	-1.73	5.12
VN30F2103	2.89	-0.03	2.92
VN30F2106	0.59	-5.03	5.62

源自: Bloomberg - YSVN

合約走勢

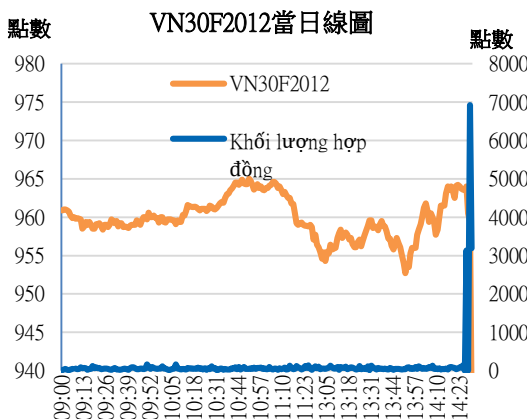
- 期貨市場繼續上漲趨勢，所有四個期貨合約的漲幅均從 2.5 點至 5.2 點。而且四個合約的基礎價差重回正數，從 0.59 至 4.39 點，其中最高為 VN30F1M。
- 市場的現金流量繼續顯著改善。VN30F1M 的交易量達 15.4 萬份，比上一交易日增長了 44%。開 OI 的合約量也顯示有增加跡象。

VN30F1M 的評估

- 在 30 分鐘幀中，VN30F1M 在接近 965 點時出現強勁的震盪，但價格走勢圖仍在上行的價格通道中移動，表明漲勢仍得到保持。同時，Bollinger Bands 仍在上行，並持續擴大以支持當前漲勢。
- 在“每日”框架中，972-974 點區域將是 VN30F1M 的強力的阻力位，對應於阻力趨勢線。

投資策略

當天策略 (Intraday)	當前的策略是在價格橫盤累計時開多頭，切入點為 956-958 點，並在 968-970 點停利，停損於 953 點。當價格上漲至 970-972 點區時，投資者可考慮開空頭。
主要短期趨勢策略 (Daily)	投資者持有多頭，並在 972 點的目標區停利，若價格跌破 953 點時停損。



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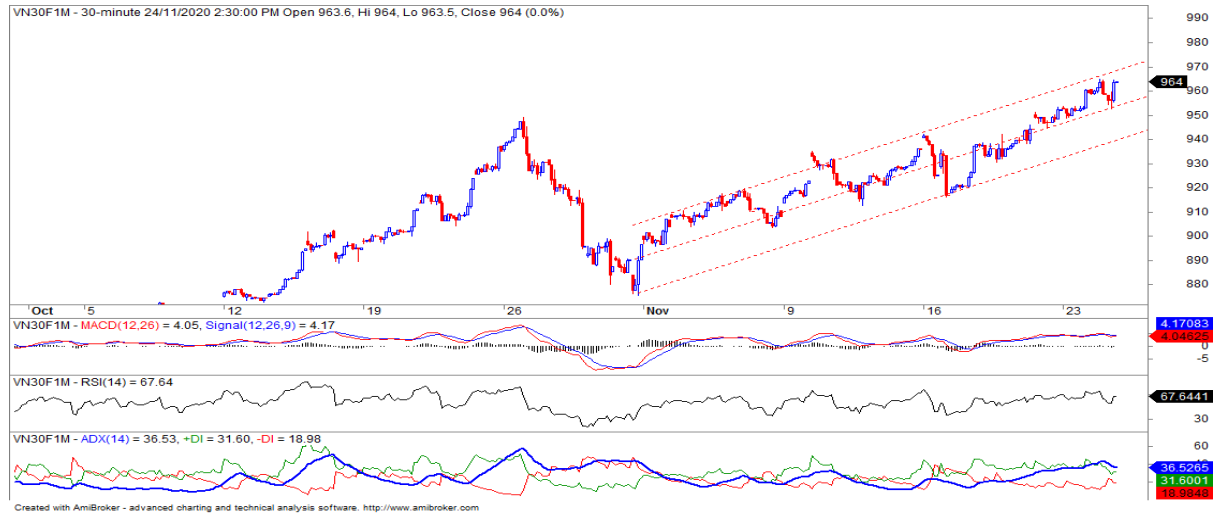
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VN30F1M 合約走勢圖

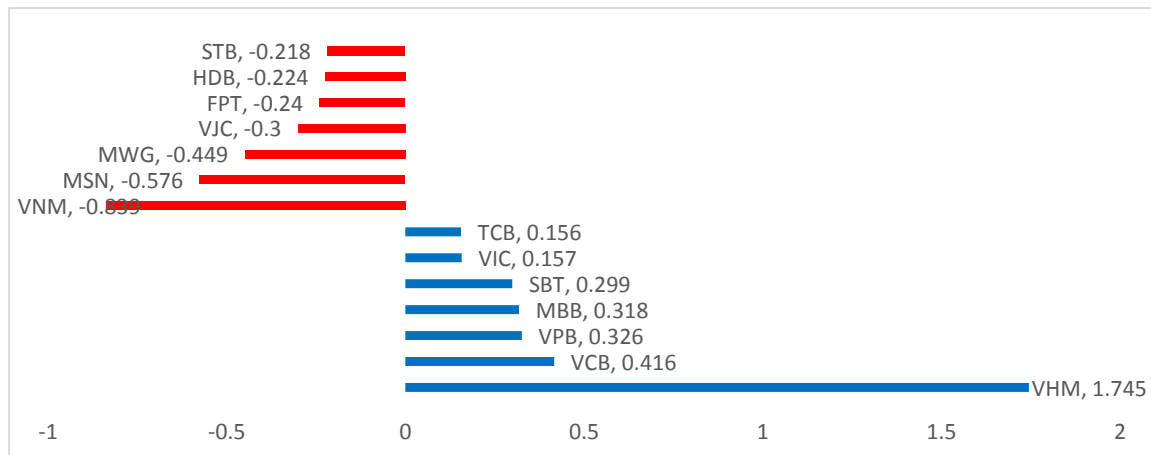


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	上漲
支撐 1	930	956
支撐 2	900	952
阻力 1	974	968
阻力 2	1000	972

VN30-INDEX 指數走勢

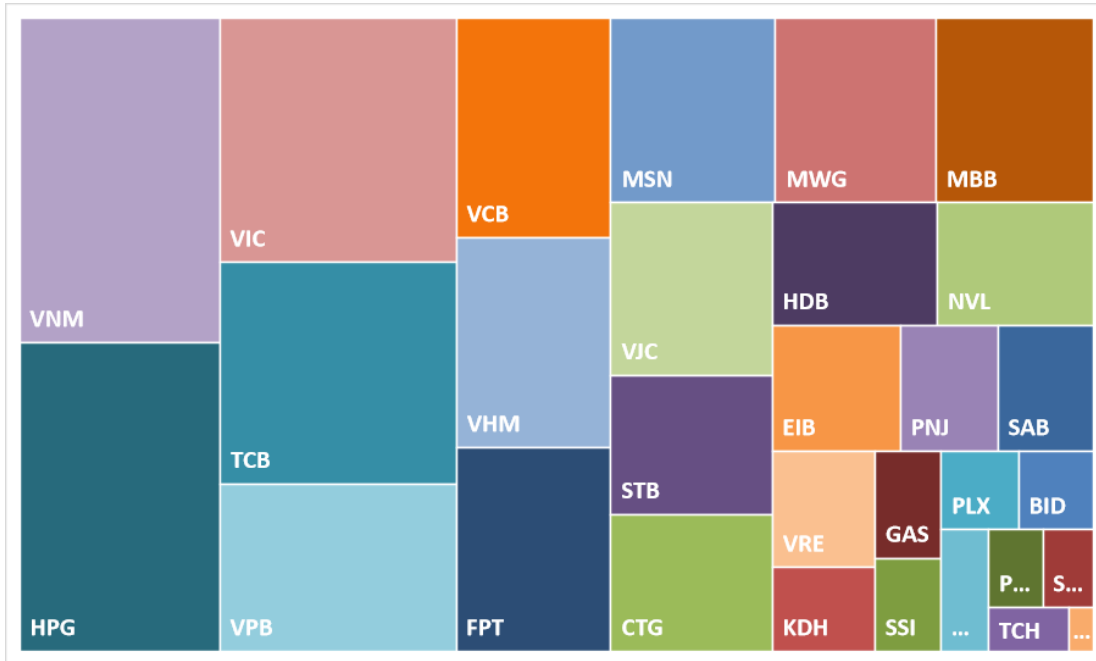
VN30-Index 的走勢出現分化，但需求仍然非常活躍，這有助於該指數保持平衡。在上漲方面，VHM，VCB，VPB 為該指數的漲幅貢獻了近 2.5 點。在下跌方面，VNM，MSN，MWG 是造成了該指數的跌幅最大的企業。各股票輪換上漲是該指數心理的支撐，並是在接下來的交易日中上漲動力的因素。

VN30-INDEX 中最具有影響力的成份股

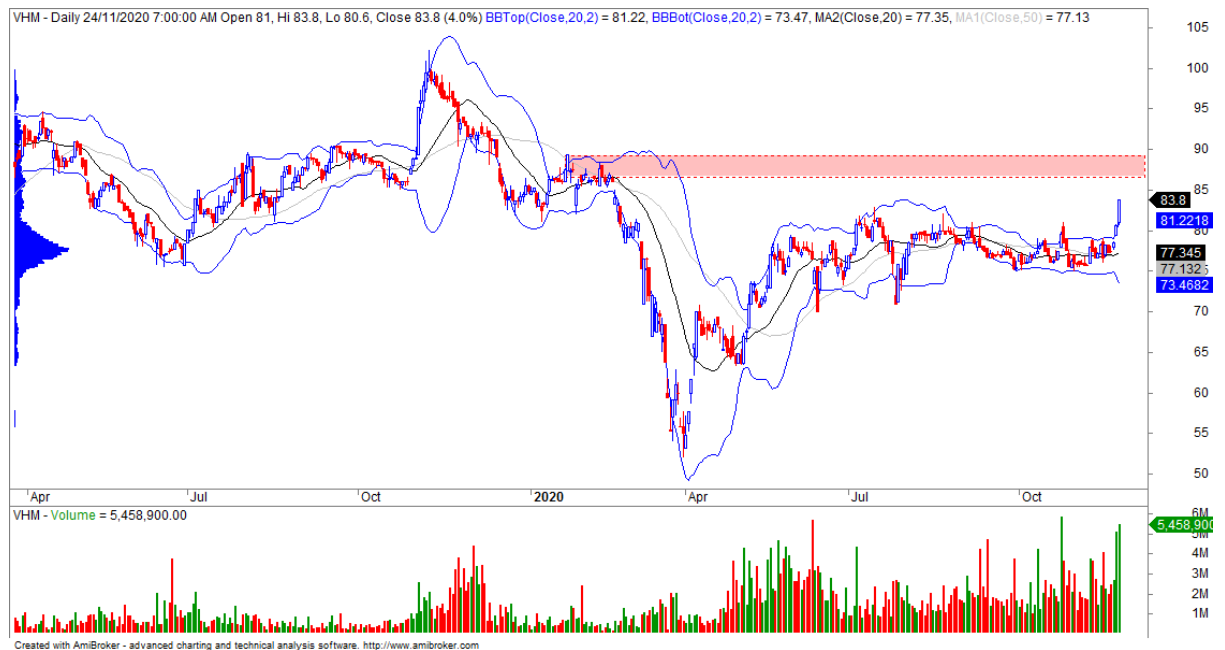


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VN30-INDEX 中的資本化



VHM 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
24/11/2020	964.0	153,972	24,457
23/11/2020	959.4	106,812	24,457
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

日期	VN30F2101	交易量	OI
24/11/2020	963	351	110
23/11/2020	958.3	238	110
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



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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

16/11/2020	920	4,619	3,636
13/11/2020	934.2	530	1,470
12/11/2020	924.8	658	1,331

日期	VN30F2103	交易量	OI
24/11/2020	962.5	92	394
23/11/2020	960.0	44	394
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

日期	VN30F2106	交易量	OI
24/11/2020	960.2	104	160
23/11/2020	955	70	160
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



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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	0.9%	40,700	163,696	19.1	2.1	1,744	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.3%	26,150	14,613	12.7	1.9	952	39%	26,950	16,667
CTG	越南工商股份銀行	金融	3.2%	32,750	121,941	11.1	1.5	7,377	29%	33,450	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	20,100	7,101	7.0	1.4	7,855	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	50,200	61,184	73.6	3.0	791	16%	59,700	35,100
EIB	越南進出口貿易股份銀行	金融	2.4%	17,150	21,085	24.7	1.3	323	30%	18,400	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	55,600	43,585	13.1	2.9	2,133	49%	56,500	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	82,500	157,901	17.4	3.4	911	3%	104,000	53,900
POW	越南電力石油股份公司	公用服務	0.6%	9,900	23,185	14.6	0.8	5,162	9%	13,450	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,550	32,083	7.5	1.5	2,276	18%	26,200	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.1%	37,500	124,248	11.6	2.3	16,038	33%	38,500	12,708
MBB	軍隊貿易股份銀行	金融	4.3%	19,350	53,660	6.5	1.2	7,772	23%	20,000	11,435
MSN	Masan 集團股份公司	必需消費品	4.5%	82,000	96,324	39.7	4.7	2,449	34%	98,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	112,000	50,692	13.2	3.3	1,003	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	61,500	60,645	10.5	2.4	1,373	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	75,900	17,087	16.5	3.5	937	49%	92,500	45,000
REE	冷機電股份公司	工業	0.9%	46,000	14,262	10.0	1.3	453	49%	46,400	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,200	1,249		0.2	6,349	2%	25,100	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	189,200	121,330	30.0	6.1	107	63%	240,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.6%	18,450	10,825	26.3	1.5	3,722	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	18,950	11,388	10.3	1.2	5,720	48%	19,100	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	14,500	26,153	11.0	0.9	15,488	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	23,650	82,778	7.3	1.2	13,292	23%	24,950	14,000
VCB	越南外商貿易股份銀行	金融	5.0%	92,400	342,700	20.0	3.7	1,093	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	83,800	275,661	12.2	3.7	2,292	22%	94,100	52,000
VIC	Vingroup 集團股份公司	房地產	8.5%	104,000	351,773	39.1	4.1	665	14%	116,300	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.1%	118,000	61,813		4.4	499	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.6%	109,600	229,025	22.9	7.8	1,852	58%	112,600	69,750
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	5.8%	25,650	62,528	6.2	1.3	6,145	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	27,950	63,511	27.9	2.2	3,882	31%	35,350	16,900



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