

測試 957-959 點區

26/11/2020

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	960.0	-4.0	127,581	17/12	24
VN30F2101	951.2	-11.8	304	21/01	59
VN30F2103	957.1	-5.4	42	18/03	115
VN30F2106	956.2	-0.6	33	17/06	206

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	127,581	-17.14%	25,547	
VN30F2101	304	-13.39%	161	
VN30F2103	42	-54.35%	368	
VN30F2106	33	-68.27%	154	

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	4.39	-5.02
VN30F2101	-9.43	4.39	-13.82
VN30F2103	-3.53	2.89	-6.42
VN30F2106	-4.43	-2.81	-1.62

源自: Bloomberg - YSVN

合約走勢

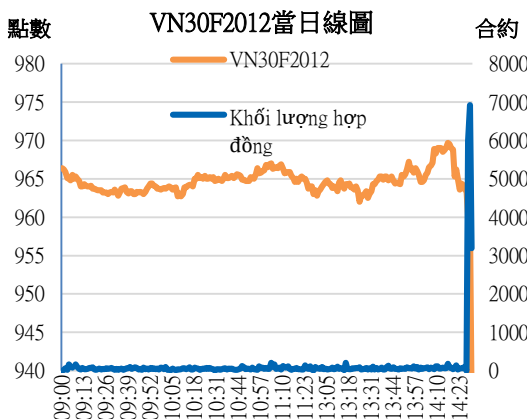
- 期貨市場繼續出現震盪階段，4 個期貨合約從 0.6-11.8 點下跌。盤中基差繼續出現波動，收盤均錄得負值從 0.63 點至 9.43 點。
- 期貨市場的現金流量略有下降，其中 VN30F1M 有 127 000 個合約，比上一交易日下降了 17%。

VN30F1M 的評估

- 在 30 分鐘幀中，VN30F1M 繼續在移動至 970 點時劇烈波動，價格走勢傾向於橫盤移動。因此，VN30F1M 可能會重新測試 957-959 點範圍。價格圖表可能會沿 Elliott 波動模式在第 4 波以 sideways-up 型累計中。
- 在每日框架中，972-974 點區將是 VN30F1M 的強阻力位，對應於阻力趨勢線。

投資策略

當天策略 (Intraday)	投資者在 957-959 點開多頭，停損於 955 點，並在 965-968 點停利。投資者可以考慮在價格漲至 968 點時開空頭，以進行短暫的投資。
主要短期趨勢策略 (Daily)	投資者持有多頭，並在 972-974 點的目標區停利，當價格跌破 953 點時停損。



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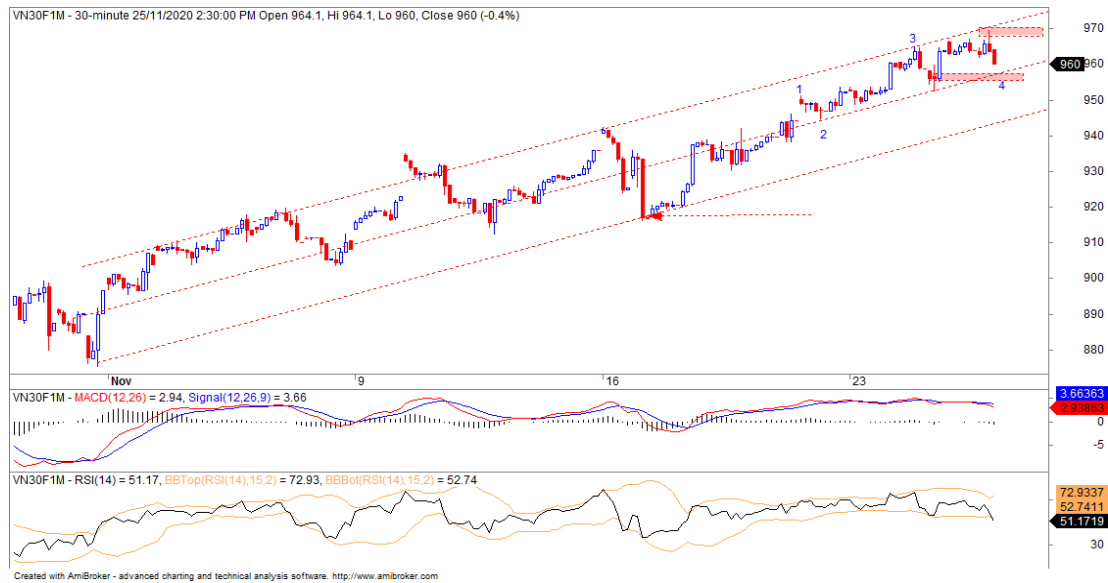
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VN30F1M 合約走勢圖

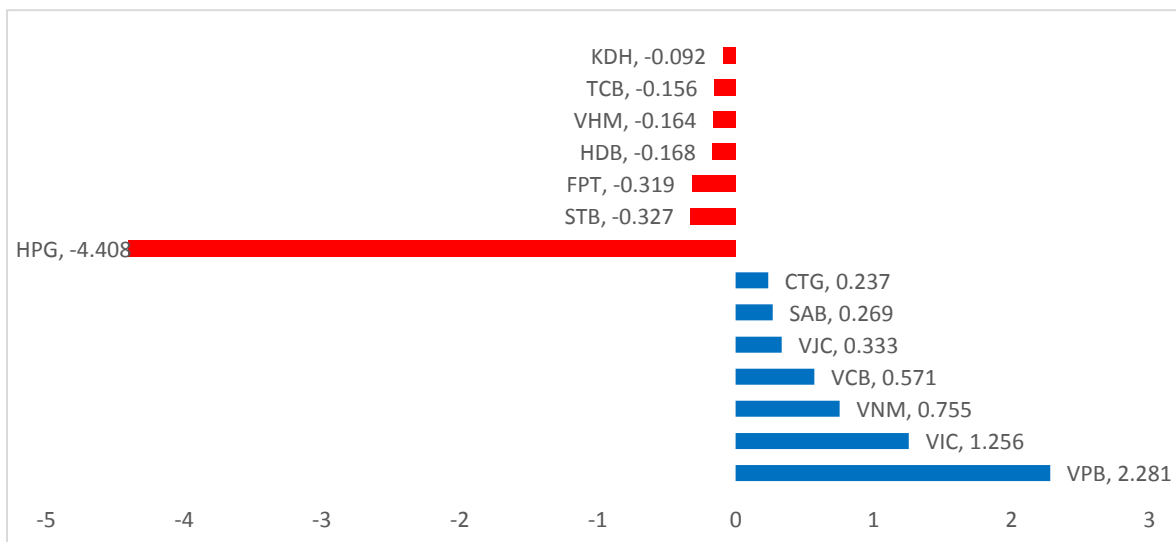


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	上漲
支撐 1	930	959
支撐 2	900	957
阻力 1	974	970
阻力 2	1000	972

VN30-INDEX 指數走勢

VN30-Index 接近到 965 點時出現震盪的階段。HPG 使指數下跌了 4.4 點，這是該指數的成分股中跌幅最大的企業。從上漲的方面來看，VPB，VIC，VCB，VJC 是支撐該指數的企業。在過去的兩個交易日中，供應壓力越來越大，但各股票的上漲勢頭仍然是短期內該指數漲勢的支撐因素。

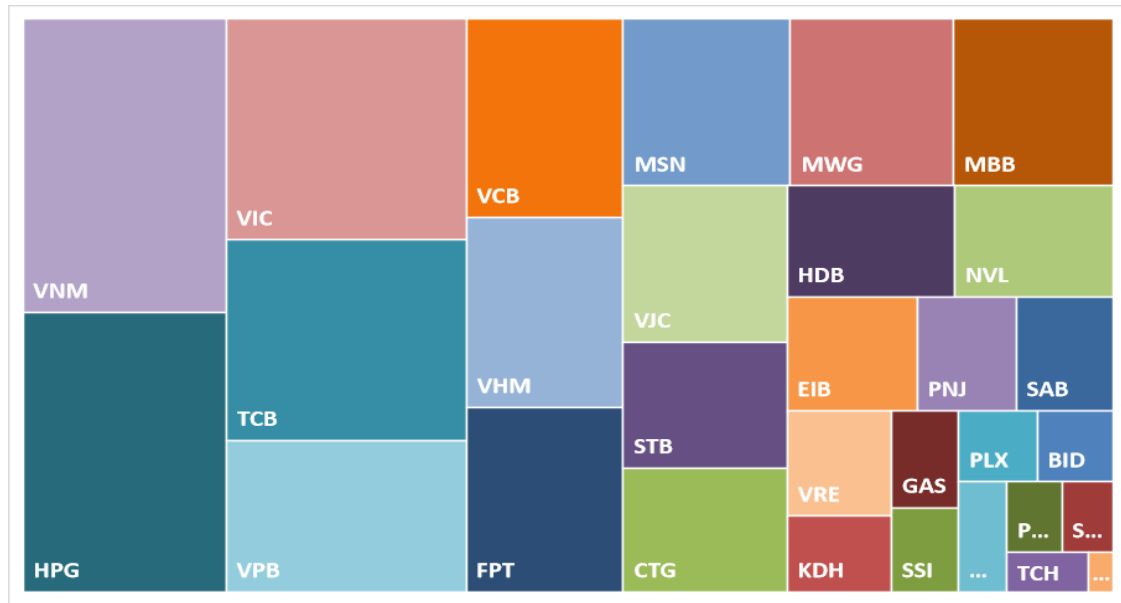
VN30-INDEX 中最具有影響力的成份股





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VN30-INDEX 中的資本化



VIC 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
25/11/2020	960.0	127,581	25,547
24/11/2020	964.0	153,972	25,547
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
16/11/2020	916.9	183,716	38,480
13/11/2020	935.9	90,068	47,513

日期	VN30F2101	交易量	OI
25/11/2020	951.2	304	161
24/11/2020	963	351	161
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
16/11/2020	920	4,619	3,636
13/11/2020	934.2	530	1,470



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日期	VN30F2103	交易量	OI
25/11/2020	957.1	42	368
24/11/2020	962.5	92	368
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

日期	VN30F2106	交易量	OI
25/11/2020	956.2	33	154
24/11/2020	956.8	104	154
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



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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	Thấp 52 Tuần
		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%	41,300	166,109	19.4	2.1	1,747	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	25,950	14,501	12.6	1.9	960	39%	26,950	16,667
CTG	越南工商股份銀行	金融	3.3%	33,000	122,872	11.2	1.5	7,399	29%	33,500	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	20,150	7,118	7.0	1.4	7,861	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	50,400	61,428	73.9	3.0	793	16%	59,700	35,100
EIB	越南進出口貿易股份銀行	金融	2.4%	17,250	21,208	24.8	1.3	321	30%	18,400	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	55,200	43,272	13.0	2.9	2,146	49%	56,500	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	82,700	158,284	17.4	3.4	925	3%	104,000	53,900
POW	越南電力石油股份公司	公用服務	0.6%	9,860	23,091	14.5	0.8	5,154	9%	13,450	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,400	31,895	7.4	1.5	2,322	18%	26,200	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.6%	35,600	117,953	11.0	2.2	16,536	33%	38,500	12,708
MBB	軍隊貿易股份銀行	金融	4.3%	19,450	53,938	6.5	1.2	7,784	23%	20,000	11,435
MSN	Masan 集團股份公司	必需消費品	4.5%	82,300	96,676	39.8	4.7	2,422	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	1,008	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	61,400	60,546	10.5	2.4	1,372	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	76,200	17,154	16.6	3.5	940	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	45,900	14,231	10.0	1.3	452	49%	47,350	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,180	1,237		0.2	6,328	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%	192,200	123,254	30.4	6.2	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%	18,400	10,796	26.2	1.5	3,768	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	19,200	11,538	10.5	1.2	5,799	48%	19,300	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	14,350	25,882	10.9	0.9	15,508	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	23,600	82,603	7.2	1.2	13,432	23%	24,950	14,000
VCB	越南外商貿易股份銀行	金融	5.1%	93,500	346,780	20.2	3.7	1,092	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.7%	83,500	274,674	12.1	3.7	2,340	22%	94,100	52,000
VIC	Vingroup 集團股份公司	房地產	8.6%	105,600	357,185	39.7	4.2	667	14%	116,300	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.1%	119,000	62,337	#N/A N/A	4.5	497	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.7%	110,500	230,906	23.1	7.9	1,853	58%	112,600	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.0%	26,700	65,088	6.5	1.3	6,184	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	28,250	64,193	28.2	2.3	3,909	31%	35,350	16,900



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