

觀測在阻力位的走勢

30/11/2020

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	
VN30F2012	974.5	4.3	90,902	17/12	20
VN30F2101	972.0	3.0	190	21/01	55
VN30F2103	973.0	14.0	57	18/03	111
VN30F2106	971.8	3.9	12	17/06	202

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	90,902	-20.32%	33,477
VN30F2101	190	-34.48%	264
VN30F2103	57	128.00%	358
VN30F2106	12	-55.56%	154

源自: Bloomberg - YSVN

合約的基差變動

基差	前一盤	+/-	
單位	點數	點數	
VN30F2012	3.39	6.04	-2.65
VN30F2101	0.89	6.04	-5.15
VN30F2103	1.89	-5.16	7.05
VN30F2106	0.69	3.74	-3.05

源自: Bloomberg - YSVN

合約走勢

- 期貨市場繼續在接近尾盤時上漲的走勢。4 個期貨合約收盤均上漲從 3 至 14 點。各合約的基礎差價繼續保持在 0.69-3.39 點的正值。
- 期貨市場的現金流量繼續小幅下降，VN30F1M 的交易量達 9 萬個，比上一交易日下降近 21%。開 OI 的合約量在最近幾盤中繼續增加。

VN30F1M 的評估

- 在 30 分鐘幀內，VN30F1M 收於 975 點的舊頂值，相當於當天的最高水平。價格圖表逼近 976-978 點區，相當於 Fibo Projection 1.414%。RSI 指標儘管出現分歧，但仍在上升。不利的是，價格正在進入 BB 和 Kelner Channel 波段。我們認為 VN30F1M 將在 976-978 範圍內波動，但是反轉信號需要更具體。
- 955-957 點（價格通道的下邊界）是當前是趨勢的重要支撐位。

投資策略

當天策略 (Intraday)	如果下跌趨勢仍持續，投資者則考慮在 976-978 點開空頭，停損於 979 點，並在 972 點和 960 點以上停利。
主要短期趨勢策略 (Daily)	等待我們將在下一個報告中更新的新切入點。



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VN30F1M 合約走勢圖

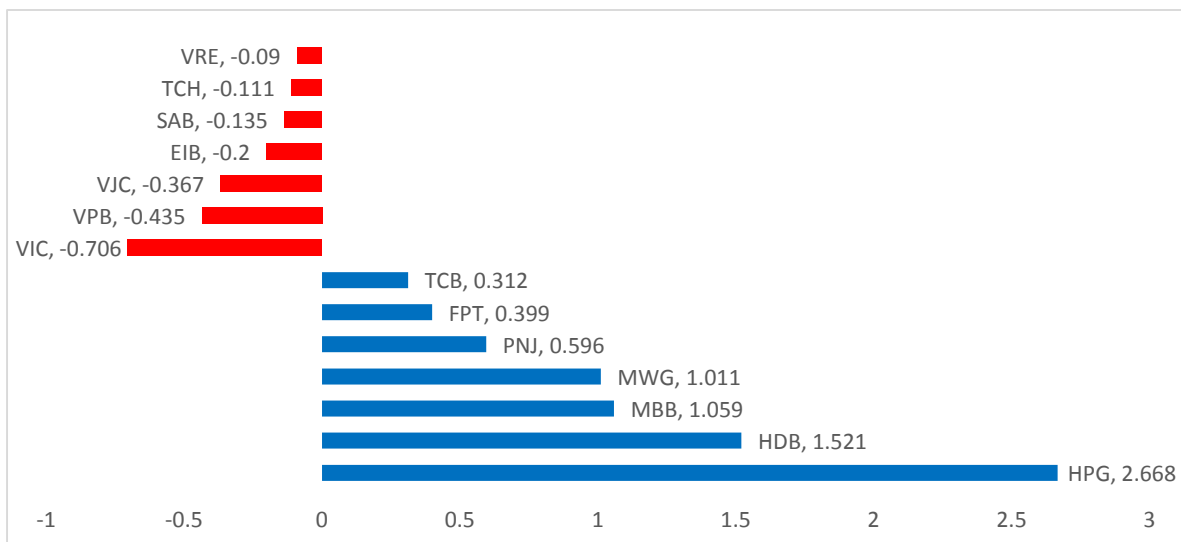


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	上漲
支撐 1	955	972
支撐 2	900	958
阻力 1	974	977
阻力 2	1000	980

VN30-INDEX 指數走勢

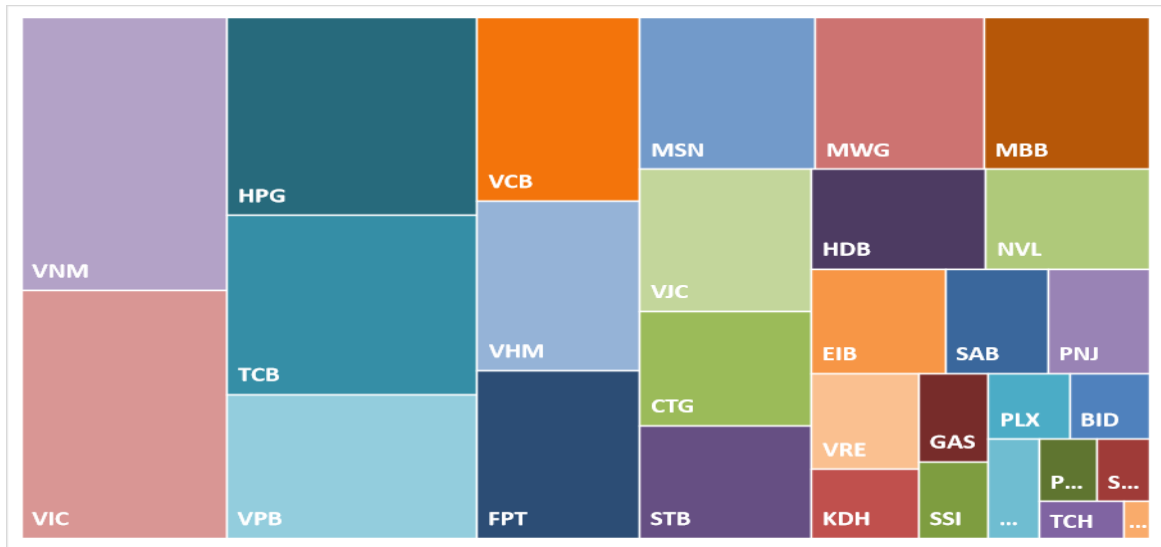
VN30-Index 的漲幅比主要指數高，上漲 0.72%，價格圖表也超過了 965 點的舊頂值。HPG，HDB 和 MBB 是引領該指數上漲的成分股；而 VIC，VPB，VJC 則是導致該指數出現震盪的最大因素。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



HDB 的走勢圖



期貨合約的價格，交易量和開 OI 的數量

日期	VN30F2012	交易量	OI
27/11/2020	974.5	90,902	33,477
26/11/2020	970.2	114,082	33,477
25/11/2020	960.0	127,581	30,823
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

日期	VN30F2101	交易量	OI
27/11/2020	972	190	264
26/11/2020	969	290	264
25/11/2020	951.2	304	189
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



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日期	VN30F2103	交易量	OI
27/11/2020	973.0	57	358
26/11/2020	959.0	25	358
25/11/2020	957.1	42	369
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

日期	VN30F2106	交易量	OI
27/11/2020	971.8	12	154
26/11/2020	967.9	27	154
25/11/2020	956.2	33	155
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



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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%	42,450	170,735	20.0	2.2	1,828	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.3%	26,400	14,752	12.8	1.9	992	39%	26,950	16,667
CTG	越南工商股份銀行	金融	3.3%	34,050	126,782	11.5	1.5	7,592	29%	34,500	16,600
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	20,200	7,136	7.0	1.4	7,905	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	51,300	62,525	75.2	3.1	794	16%	59,400	35,100
EIB	越南進出口貿易股份銀行	金融	2.3%	17,100	21,023	24.6	1.3	330	30%	18,400	14,000
FPT	FPT 發展投資工藝股份 公司	CNTT	4.6%	56,200	44,055	13.3	2.9	2,095	49%	56,500	34,870
GAS	越南氣總公司 - 股份 公司	公用服務	1.0%	83,500	159,815	17.6	3.4	943	3%	102,700	53,900
POW	越南電力石油股份 公司	公用服務	0.6%	10,250	24,004	15.1	0.9	5,166	9%	13,450	6,850
HDB	胡志明市發展商業股份 銀行	金融	2.5%	21,450	34,186	8.0	1.6	3,051	18%	21,450	9,758
HPG	Hoa Phat (和發) 集團股份 公司	原材料	8.7%	36,250	120,106	11.2	2.2	17,509	33%	38,500	12,708
MBB	軍隊貿易股份銀行	金融	4.4%	20,000	55,463	6.7	1.2	7,710	23%	20,000	11,435
MSN	Masan 集團股份 公司	必需消費品	4.5%	83,700	98,321	40.5	4.8	2,388	34%	98,000	46,400
MWG	世界移動通信投資股份 公司	非必需消費品	4.5%	115,500	52,276	13.6	3.4	983	49%	120,500	56,300
NVL	Nova 房地產投資集團股份 公司	房地產	2.8%	60,900	60,053	10.4	2.4	1,389	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.9%	78,800	17,740	17.2	3.6	931	49%	92,500	45,000
REE	冷機電股份 公司	工業	0.9%	47,600	14,758	10.3	1.4	443	49%	47,700	26,100
ROS	FLC Faros 建築股份 公司	工業	0.2%	2,190	1,243		0.2	6,220	2%	25,000	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份 公司	必需消費品	1.8%	193,500	124,088	30.7	6.3	110	63%	237,500	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份 公司	必需消費品	0.6%	18,350	10,767	26.1	1.5	3,746	6%	22,700	11,600
SSI	SSI 西貢證券股份 公司	金融	0.9%	19,350	11,628	10.6	1.2	5,834	48%	19,400	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	14,500	26,153	11.0	0.9	15,660	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	23,700	82,953	7.3	1.2	13,738	23%	24,950	14,000
VCB	越南外商貿易股份銀行	金融	5.1%	94,500	350,489	20.4	3.7	1,069	24%	95,000	56,600
VHM	Vinhomes 股份 公司	房地產	4.7%	83,000	273,030	12.0	3.6	2,378	22%	93,500	52,000
VIC	Vingroup 集團股份 公司	房地產	8.5%	105,200	355,832	39.5	4.1	661	14%	116,300	68,000
VJC	Vietjet 越捷航空股份 公司	工業	4.1%	119,000	62,337		4.5	499	18%	148,800	93,200
VNM	越南牛奶股份 公司	必需消費品	9.5%	109,800	229,443	23.0	7.8	1,851	58%	112,600	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份 銀行	金融	6.0%	27,000	65,819	6.6	1.3	6,284	23%	29,300	16,000
VRE	Vincom Retail 股份 公司	房地產	1.7%	27,750	63,057	27.7	2.2	3,952	31%	35,350	16,900



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