

市場謹慎上漲中

08/12/2020

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	994.5	7.5	80,839	17/12	12
VN30F2101	992.3	7.3	712	21/01	47
VN30F2103	987.0	5.7	34	18/03	103
VN30F2106	987.4	8.1	19	17/06	194

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	80,839	-16.03%	31,608
VN30F2101	712	95.60%	443
VN30F2103	34	21.43%	335
VN30F2106	19	-56.82%	134

源自: Bloomberg - YSVN

合約的基差變動

基差	前一盤	+/-	
單位	點數	點數	
VN30F2012	2.49	2.66	-0.17
VN30F2101	0.29	2.66	-2.37
VN30F2103	-5.01	-3.04	-1.97
VN30F2106	-4.61	-5.04	0.43

源自: Bloomberg - YSVN

合約走勢

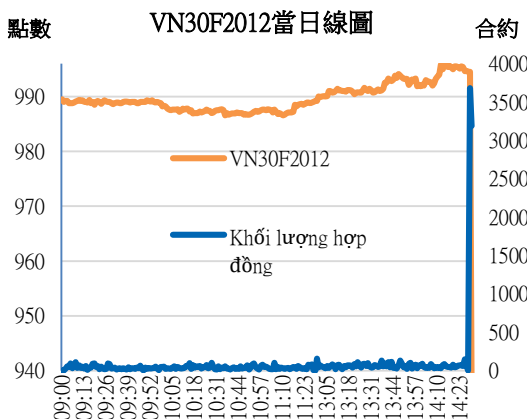
- 隨著股票市場擴大上漲幅度，期貨市場也錄得積極的交易日。在接近尾盤時，4 個期貨合約收盤的漲幅均從 5.7 至 8.1 點。VN30F1M 和 VN30F2M 的基本點差分別為正數的 2.49 點和 0.29 點，而 VN30F1Q，VN30F2Q 的分別為負值的 5.01，4.61 點。
- 當天的期貨市場現金流量減少，VN30F1M 的交易量達 8 萬，比上一交易日下降 16%。

VN30F1M 的評估

- 在 30 分鐘的幀中，VN30F2012 接近強力的阻力位，相當於阻力趨勢線的匯集區域，具體為短期阻力趨勢線和中期價格通道的上限。同時，根據 Elliott 波動圖，VN30F2012 也處於從 871 點波足的第 5 波的最後階段。RSI 動能指標繼續造成分歧，警告動能正在轉減弱中。
- 在每日幀中，VN30F2012 仍處於上漲趨勢中，支撐位在 970 點。

投資策略

當天策略 (Intraday)	由於價格進入強力阻力位，因此投資者可考慮在 997-998 點開空頭，停損於 999 點，目標為 984 點。 977-980 點價格得到支撐時，投資者可進行開多頭。
主要短期趨勢策略 (Daily)	不建議 OI。



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VN30F1M 合約走勢圖

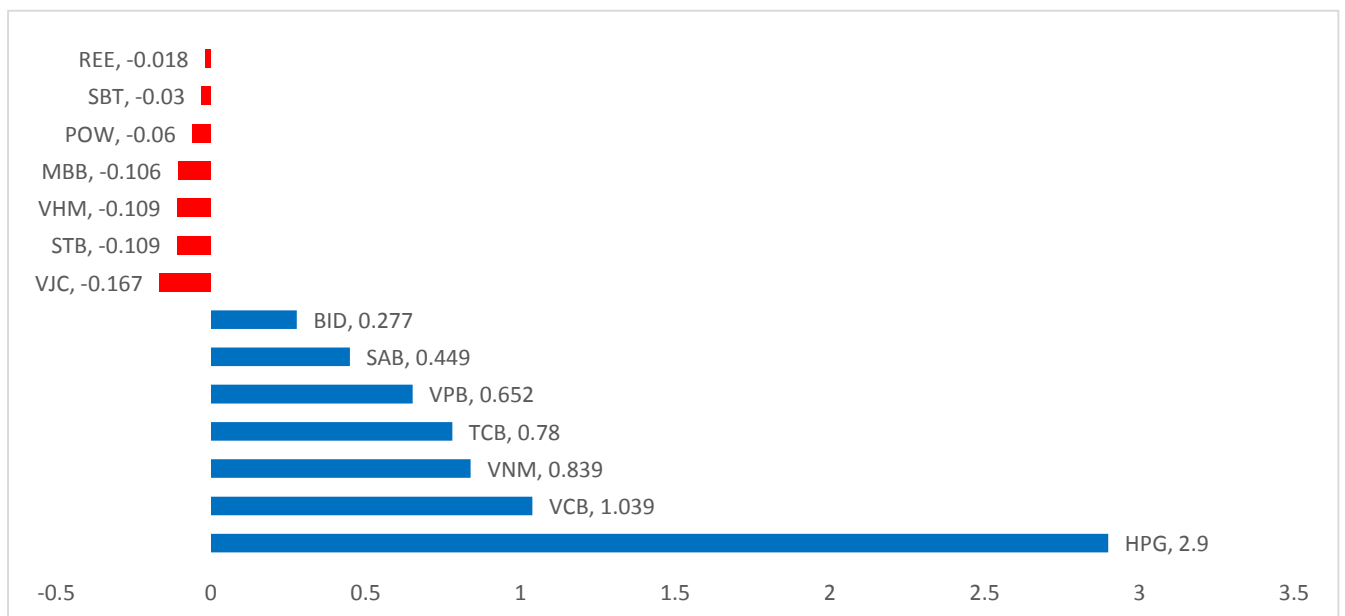


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	下跌
支撐 1	970	984
支撐 2	924	980
阻力 1	993	997
阻力 2	1000	998

VN30-INDEX 指數走勢

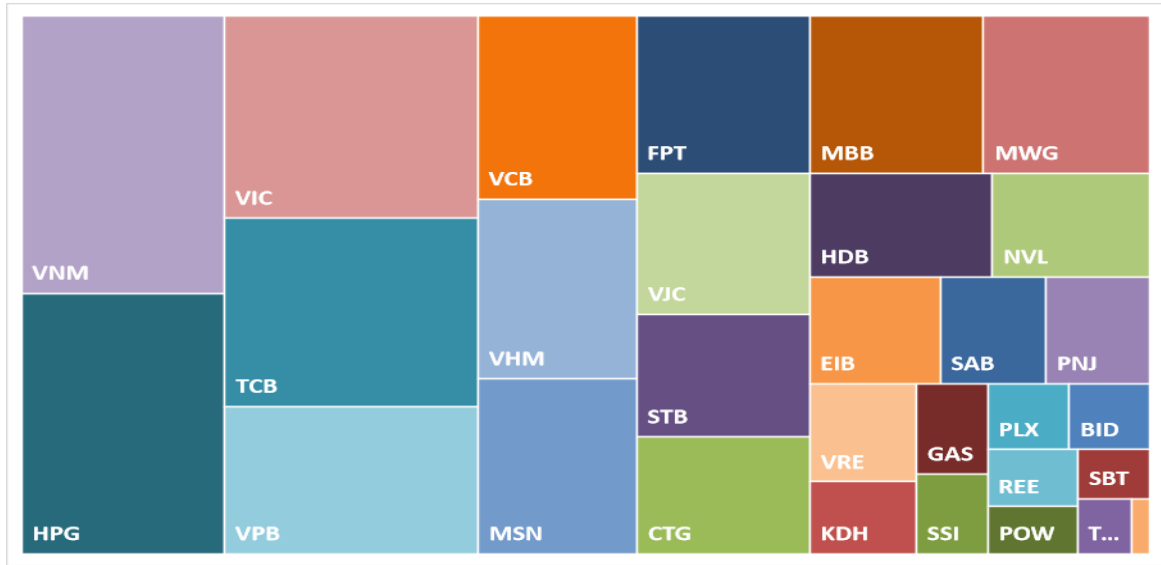
VN30-Index 繼續上漲 0.78%，收於 992.01 點。指數廣度有 18 檔股票上漲，只有 7 檔下跌。HPG，VCB，VNM，TCB 是當天漲勢的主要貢獻企業。另一方面，VJC，STB，VHM 是對指數負面影響最大的企業。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



HPG 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
07/12/2020	994.5	80,839	31,608
04/12/2020	987.0	96,277	31,608
03/12/2020	988.0	86,101	33,469
02/12/2020	979.0	99,864	33,985
01/12/2020	980.3	114,299	33,150
30/11/2020	966.0	92,465	30,268
27/11/2020	974.5	90,902	34,151
26/11/2020	970.2	114,082	33,477
25/11/2020	960.0	127,581	30,823

日期	VN30F2101	交易量	OI
07/12/2020	992.3	712	443
04/12/2020	985	364	443
03/12/2020	985.1	177	439
02/12/2020	978	264	376
01/12/2020	977	350	339
30/11/2020	964.5	191	264
27/11/2020	972	190	289
26/11/2020	969	290	264
25/11/2020	951.2	304	189



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日期	VN30F2103	交易量	OI
07/12/2020	987.0	34	335
04/12/2020	981.3	28	335
03/12/2020	981.2	31	337
02/12/2020	977.5	86	322
01/12/2020	976.9	59	352
30/11/2020	963.0	73	378
27/11/2020	973.0	57	367
26/11/2020	959.0	25	358
25/11/2020	957.1	42	369

日期	VN30F2106	交易量	OI
07/12/2020	987.4	19	134
04/12/2020	979.3	44	134
03/12/2020	978.3	32	124
02/12/2020	976.5	41	119
01/12/2020	974	85	109
30/11/2020	962.2	54	116
27/11/2020	971.8	12	150
26/11/2020	967.9	27	154
25/11/2020	956.2	33	155



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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%	43,000	172,947	20.2	2.2	1,849	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.3%	27,200	15,200	13.2	2.0	1,147	39%	27,600	16,667
CTG	越南工商股份銀行	金融	3.3%	34,700	129,202	11.8	1.6	7,908	29%	35,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	19,750	6,977	6.9	1.4	8,764	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	51,300	62,525	75.3	3.1	613	16%	58,100	35,100
EIB	越南進出口貿易股份銀行	金融	2.3%	17,200	21,146	24.7	1.3	323	30%	18,400	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.5%	55,700	43,664	13.1	2.9	2,068	49%	56,700	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	86,300	165,174	18.2	3.5	991	3%	99,900	53,900
POW	越南電力石油股份公司	公用服務	0.7%	11,450	26,814	16.9	1.0	6,237	9%	12,700	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	21,850	34,824	8.1	1.6	3,478	17%	22,950	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.9%	38,200	126,567	11.8	2.3	17,946	33%	38,500	12,708
MBB	軍隊貿易股份銀行	金融	4.5%	20,900	57,959	7.0	1.3	8,933	23%	21,550	11,435
MSN	Masan 集團股份公司	必需消費品	4.5%	86,000	101,023	41.6	4.9	2,342	34%	98,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.3%	114,300	51,733	13.4	3.4	1,003	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.7%	60,500	59,659	10.4	2.4	1,397	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	78,500	17,672	17.1	3.6	958	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	46,900	14,541	10.2	1.3	450	49%	49,500	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,220	1,260		0.2	6,176	2%	24,800	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	207,000	132,745	32.8	6.7	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%	19,100	11,207	27.2	1.6	3,866	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	1.0%	20,550	12,349	11.2	1.3	6,051	49%	20,600	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	15,550	28,047	11.8	1.0	16,921	9%	16,100	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	25,050	87,679	7.7	1.2	15,326	23%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	4.9%	93,100	345,296	20.1	3.7	1,021	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.7%	84,700	278,622	12.3	3.7	2,442	22%	93,000	52,000
VIC	Vingroup 集團股份公司	房地產	8.4%	105,800	357,861	39.8	4.2	687	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	118,000	61,813		4.4	501	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.3%	110,000	229,861	23.0	7.8	1,866	58%	112,600	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.2%	28,100	68,501	6.8	1.4	6,613	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	28,300	64,307	28.3	2.3	4,215	31%	35,350	16,900



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