

漲勢得到鞏固

10/12/2020

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	993.0	-1.5	97,422	17/12	11
VN30F2101	991.5	-0.8	347	21/01	46
VN30F2103	992.4	7.4	48	18/03	102
VN30F2106	990.0	2.6	59	17/06	193

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	93,382	-4.15%	34,301
VN30F2101	883	154.47%	649
VN30F2103	32	-33.33%	344
VN30F2106	73	23.73%	173

源自: Bloomberg - YSVN

合約的基差變動

基差	前一盤	+/-	
單位	點數	點數	
VN30F2012	3.97	-0.61	4.58
VN30F2101	2.47	-0.61	3.08
VN30F2103	5.97	-1.21	7.18
VN30F2106	1.37	-3.61	4.98

源自: Bloomberg - YSVN

合約走勢

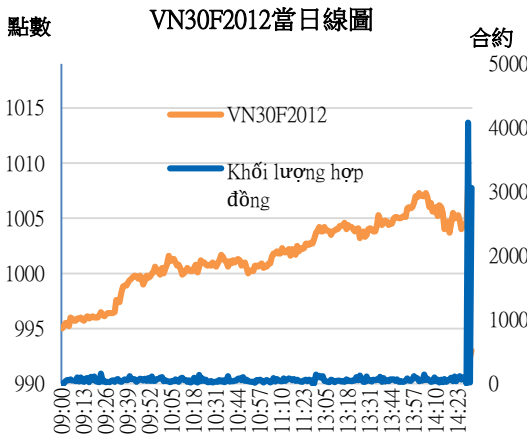
- 期貨市場繼續強勁上漲，無視任何修正的疑慮。在接近尾盤時，市場的4個期貨合約收盤的漲幅為從15至17.6點。合約的基差都轉為正數，為1.36至5.97點，這表明市場情緒是相當積極，但並不過分激動。
- VN30F1M的現金流量略有下降，交易量達9.3萬多，比上一交易日下降了4%以上。

VN30F1M的評估

- 在1H幀中，VN30F2012擴大了漲勢，並且技術指標加強了上漲的趨勢。RSI正在上升並超過70。價格線緊貼BB指標的上限，同時BB和Kelner也在擴大，這意味著短期波動性很強。因此，VN30F2012將上漲至920-925點，與Fibo Projection的匯集區相對應。
- 在每日幀中，VN30F2012仍處於上漲趨勢中，支撐位在979.6點。

投資策略

當天策略 (Intraday)	投資者優先考慮在1,004-1,006點區開多頭，目標為1,012-1,015點，停損於1,003點。
主要短期趨勢策略 (Daily)	持有當前的多頭，可以在盤中的修正階段再次開多頭，停損於992點和目標為1,025點。



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VN30F1M 合約走勢圖

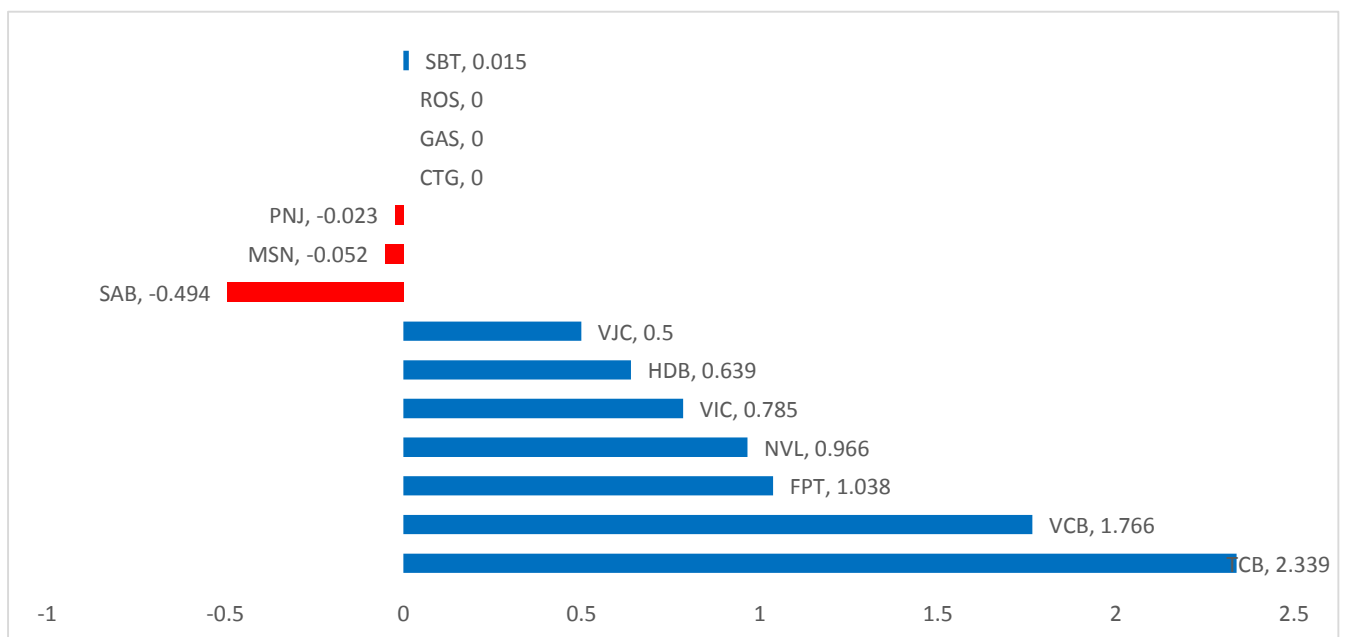


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	上漲
支撐 1	979	1004
支撐 2	924	992
阻力 1	1025	1015
阻力 2	1050	1020

VN30-INDEX 指數走勢

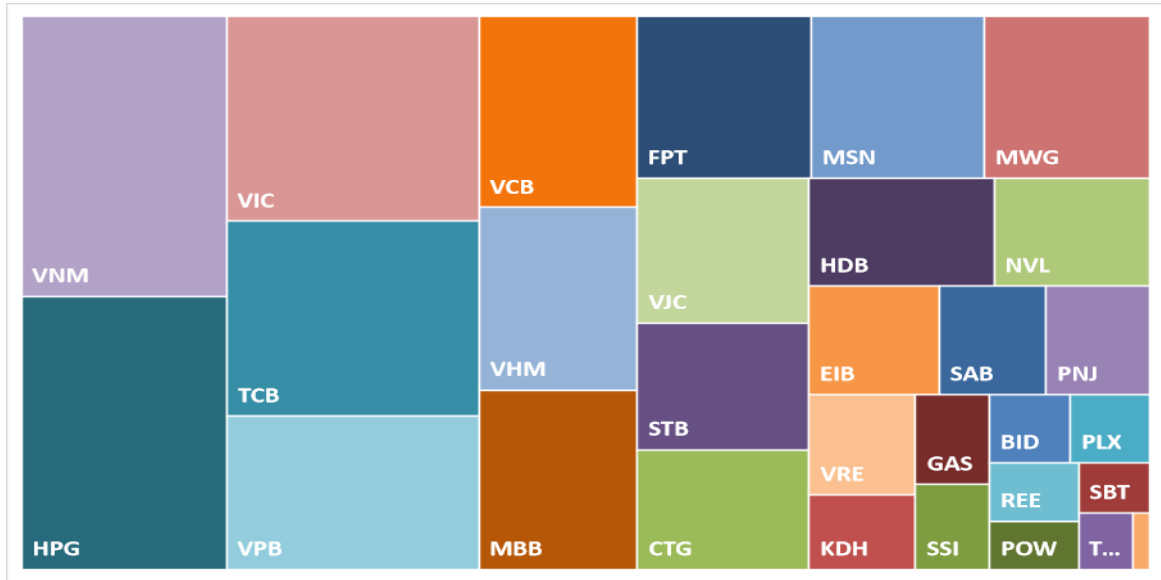
VN30-Index 上漲 1.05%，收於 1004.03 點。指數廣度有 24 檔股票上漲，只有 3 檔下跌。TCB, VCB, FPT, NVL 是當天漲勢的主要貢獻股票。相反，SAB, MSN 和 PNJ 是對指數負面影響力的股票，但該跌幅可以忽略不計。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



TCB 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
09/12/2020	1,008.0	93,382	34,301
08/12/2020	993.0	97,422	34,301
07/12/2020	994.5	80,839	34,361
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

日期	VN30F2101	交易量	OI
09/12/2020	1006.5	883	649
08/12/2020	991.5	347	649
07/12/2020	992.3	712	642
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



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日期	VN30F2103	交易量	OI
09/12/2020	1,010.0	32	344
08/12/2020	992.4	48	344
07/12/2020	985.0	34	346
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

日期	VN30F2106	交易量	OI
09/12/2020	1005.4	73	173
08/12/2020	990	59	173
07/12/2020	987.4	19	140
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

VN30 指數的成份股



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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%	43,800	176,164	20.6	2.3	1,880	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.3%	27,600	15,423	13.4	2.0	1,174	39%	27,800	16,667
CTG	越南工商股份銀行	金融	3.3%	34,500	128,457	11.7	1.6	7,928	29%	35,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	19,650	6,942	6.9	1.4	9,151	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	52,300	63,744	76.7	3.1	555	16%	58,100	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	321	30%	18,400	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	57,500	45,075	13.6	3.0	2,068	49%	57,800	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	86,100	164,791	18.1	3.5	994	3%	99,900	53,900
POW	越南電力石油股份公司	公用服務	0.7%	11,400	26,697	16.8	0.9	6,538	9%	12,700	6,850
HDB	胡志明市發展商業股份銀行	金融	3.2%	22,650	36,099	8.4	1.6	3,482	17%	22,950	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.9%	38,500	127,561	11.9	2.3	18,121	33%	38,800	12,708
MBB	軍隊貿易股份銀行	金融	4.5%	21,400	59,345	7.1	1.3	9,085	23%	21,750	11,435
MSN	Masan 集團股份公司	必需消費品	4.5%	85,400	100,318	41.3	4.9	2,293	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%	115,000	52,050	13.5	3.4	990	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.7%	62,800	61,927	10.8	2.4	1,407	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	78,400	17,650	17.1	3.6	954	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	46,750	14,495	10.2	1.3	454	49%	49,500	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,200	1,249		0.2	6,155	2%	24,800	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	200,500	128,577	31.8	6.5	108	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	3,856	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	1.0%	22,700	13,641	12.4	1.4	6,040	49%	23,200	9,569
STB	西貢商信銀行 (sacombank)	金融	3.5%	15,900	28,678	12.1	1.0	17,194	9%	16,200	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	25,750	90,129	7.9	1.3	15,671	23%	25,900	14,000
VCB	越南外商貿易股份銀行	金融	5.0%	96,500	357,907	20.8	3.8	991	24%	96,500	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	85,000	279,609	12.3	3.7	2,424	22%	93,000	52,000
VIC	Vingroup 集團股份公司	房地產	8.3%	106,000	358,538	39.8	4.2	689	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	120,000	62,861		4.5	499	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.2%	109,700	229,234	22.9	7.8	1,847	58%	112,600	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.2%	28,450	69,354	6.9	1.4	6,600	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	28,400	64,534	28.4	2.3	4,177	31%	35,350	16,900



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