

價格通道仍然保留

11/12/2020

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	日
VN30F2012	1002.0	-6.0	110,228	17/12	7
VN30F2101	1001.1	-5.4	461	21/01	42
VN30F2103	1003.8	-6.2	77	18/03	98
VN30F2106	1000.7	-4.7	124	17/06	189

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	110,228	18.04%	34,017	
VN30F2101	461	-47.79%	911	
VN30F2103	77	140.63%	348	
VN30F2106	124	69.86%	220	

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	7.72	3.97	3.75
VN30F2101	6.82	3.97	2.85
VN30F2103	9.52	5.97	3.55
VN30F2106	6.42	1.37	5.05

源自: Bloomberg - YSVN

合約走勢

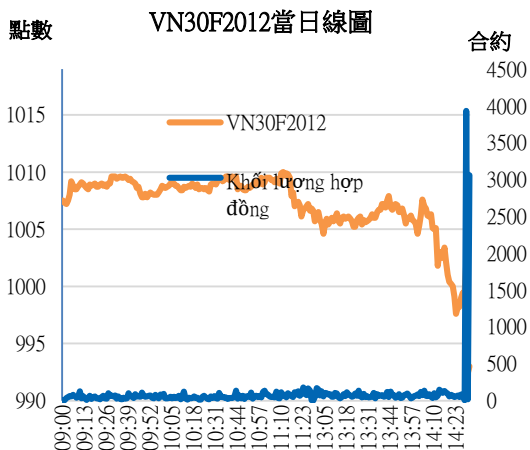
- 期貨市場上的 4 個期貨合約在接近尾盤時均下跌。當天 4 個期貨合約收盤下跌了 4.7 至 6.2 點。基差在收盤時擴大，為 6.42-9.52 點。
- VN30F1M 的現金流有所改善，交易量達 11 萬多，比上一交易日增長 18%。

VN30F1M 的評估

- 在 30 分鐘幀中，VN30F2012 儘管在接近尾盤時進行了修正，但仍在價格上升通道中移動，通道線的下限對應於 992-993 區域。同時，價格圖傾向於橫盤積累。根據波型，VN30F2012 也從 870 點的波足的第 4 波中。盤中的支撐位為 993.5-996 點，相當於 Fibo Retracement 50-61.8%。
- 在每日幀中，VN30F2012 仍處於上漲趨勢中，支撐位在 980.8 點。

投資策略

當天策略 (Intraday)	下一盤上，VN30F2012 已回在 994-1,005 點進入橫盤累計的階段。因此，投資者可在價格不能突破 994-996 點時，考慮開多頭以進行衝浪。
主要短期趨勢策略 (Daily)	持有當前的多頭，停損於 992 點和目標為 1,020-1,025 點。



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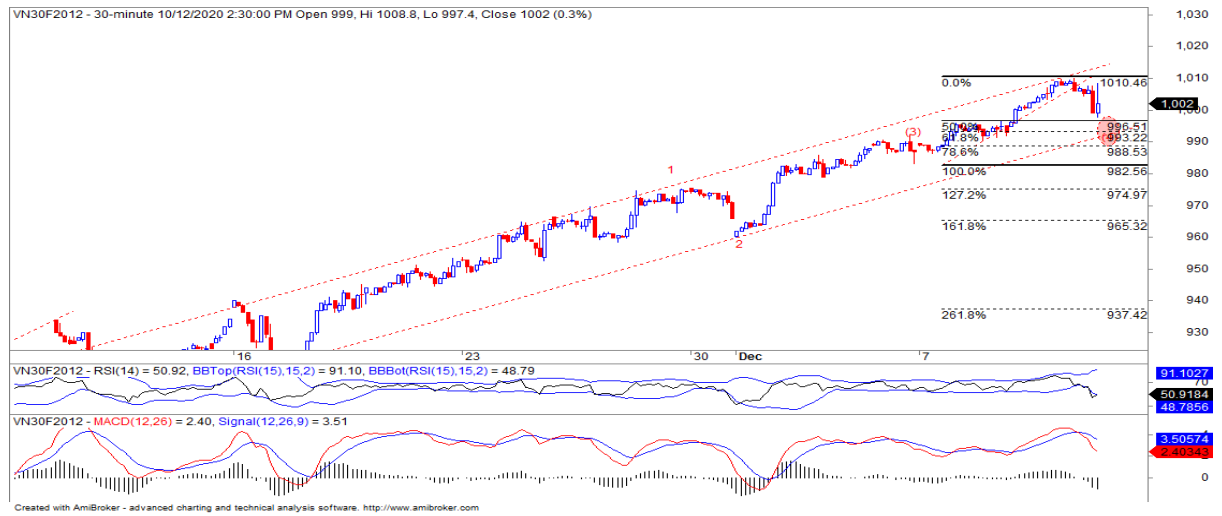
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VN30F1M 合約走勢圖

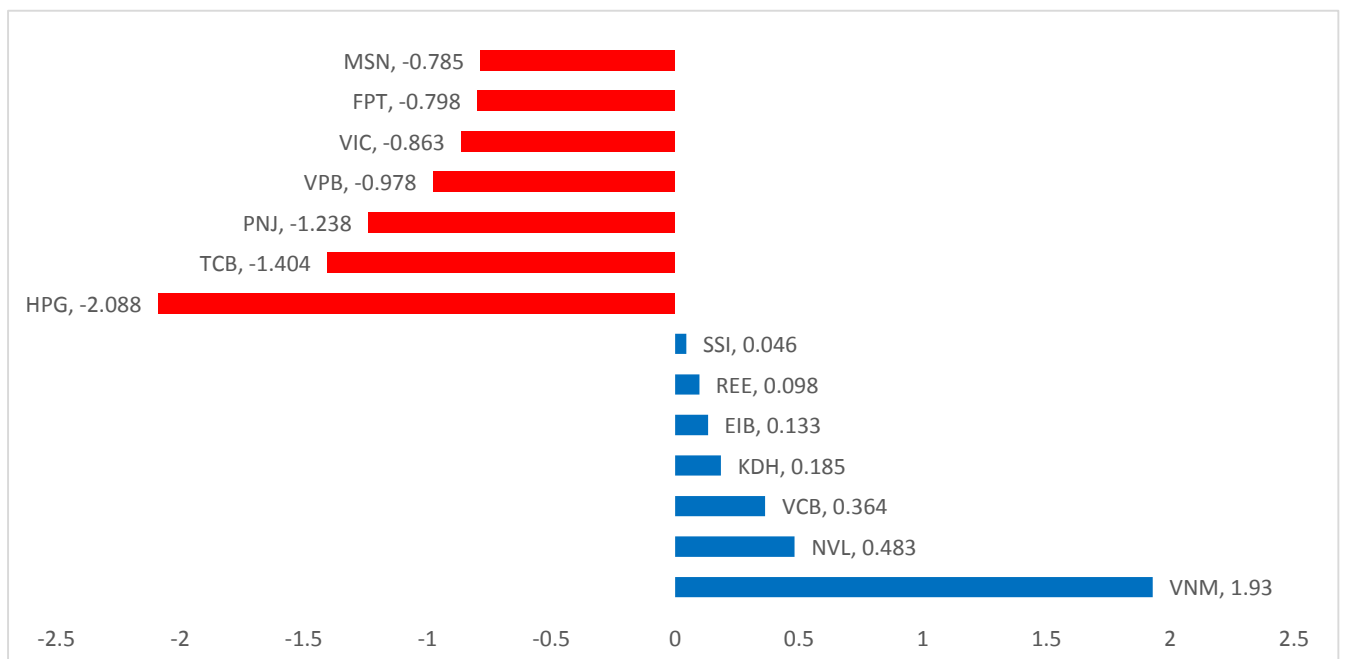


	VN30F2012-Daily	VN30F2012-30M
趨勢	上漲	橫盤
支撐 1	979	994
支撐 2	924	992
阻力 1	1025	1012
阻力 2	1050	1015

VN30-INDEX 指數走勢

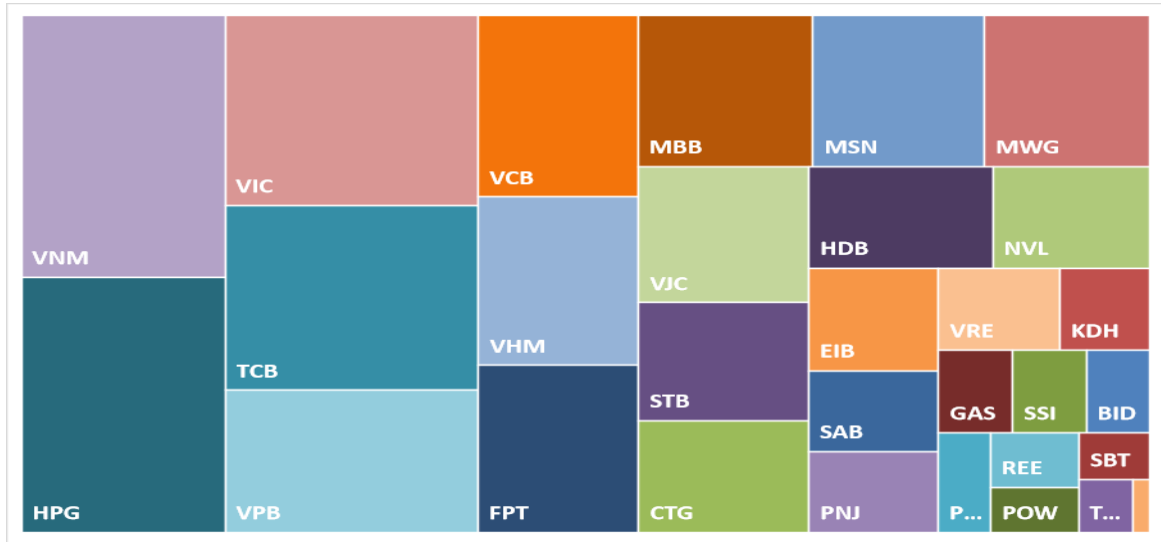
VN30-Index 下跌 0.97%，收於 994.28 點。指數廣度有 8 檔股票上漲，22 檔下跌。VNM，NVL 和 VCB 是支撐該指數的股票。相反，HPG，TCB 和 PNJ 是導致從該指數下跌近 4.8 點的股票。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



VN30 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
10/12/2020	1,002.0	110,228	34,017
09/12/2020	1,008.0	93,382	34,017
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

日期	VN30F2101	交易量	OI
10/12/2020	1001.1	461	911
09/12/2020	1006.5	883	911
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



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日期	VN30F2103	交易量	OI
10/12/2020	1,003.8	77	348
09/12/2020	1,010.0	32	348
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

日期	VN30F2106	交易量	OI
10/12/2020	1000.7	124	220
09/12/2020	1005.4	73	220
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



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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%	43,950	176,768	20.7	2.3	1,916	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.3%	28,000	15,647	13.5	2.0	1,188	39%	28,500	16,667
CTG	越南工商股份銀行	金融	3.2%	34,000	126,596	11.5	1.5	7,968	29%	35,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	19,100	6,747	6.7	1.3	9,484	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	51,600	62,891	75.7	3.1	556	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	319	30%	18,400	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.5%	56,500	44,291	13.3	2.9	2,088	49%	57,800	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	84,400	161,537	17.8	3.5	1,002	3%	99,900	53,900
POW	越南電力石油股份公司	公用服務	0.7%	11,300	26,463	16.6	0.9	6,715	9%	12,700	6,850
HDB	胡志明市發展商業股份銀行	金融	3.2%	22,250	35,461	8.3	1.6	3,536	17%	22,950	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.8%	37,600	124,579	11.6	2.3	18,167	33%	38,800	12,708
MBB	軍隊貿易股份銀行	金融	4.5%	21,050	58,375	7.0	1.3	9,220	23%	21,750	11,435
MSN	Masan 集團股份公司	必需消費品	4.4%	83,900	98,556	40.6	4.8	2,284	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%	113,800	51,507	13.4	3.4	989	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	63,900	63,012	10.9	2.5	1,419	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	73,000	16,434	15.9	3.4	955	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	47,300	14,665	10.3	1.4	458	49%	49,500	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,180	1,237		0.2	6,153	2%	24,400	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	198,100	127,038	31.4	6.4	108	63%	236,400	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.6%	18,550	10,884	26.4	1.5	3,856	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	1.1%	22,800	13,701	12.4	1.5	6,145	49%	23,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	15,550	28,047	11.8	1.0	17,389	9%	16,200	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	25,300	88,554	7.8	1.3	15,930	23%	26,000	14,000
VCB	越南外商貿易股份銀行	金融	5.1%	97,200	360,503	21.0	3.9	980	24%	97,700	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	83,600	275,003	12.1	3.7	2,429	22%	92,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.3%	104,900	354,817	39.4	4.1	692	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	119,800	62,756		4.5	503	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.5%	112,000	234,040	23.4	8.0	1,840	58%	113,900	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.1%	28,000	68,257	6.8	1.4	6,609	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	28,200	64,079	28.2	2.3	4,235	31%	35,350	16,900



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