

技術恢復

2021/11/22

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
VN30F2112	1502.5	-6.5	158,128	16/12	27
VN30F2201	1499.1		384	20/01	62
VN30F2203	1500.0	-6.3	186	17/03	118
VN30F2206	1495.4	-7.6	93	16/06	209

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	158,128	890.5%	21,440	
VN30F2201	384		15259	
VN30F2203	186	304.3%	278	
VN30F2206	93	-4.1%	193	

源自：Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	2.5	0.8	1.6
VN30F2201	-1.0	0.8	-1.8
VN30F2203	0.0	-17.6	17.5
VN30F2206	-4.6	-1.7	-3.0

源自：Bloomberg - YSVN

合約走勢

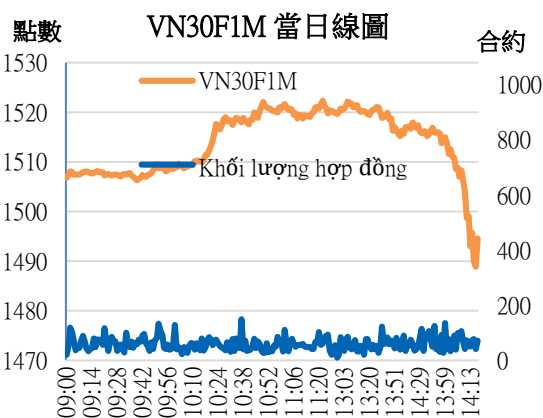
- 4 個期貨合約收跌 6-8 點。基差繼續緊隨基差指數，並在短期內保持正值。
- VN30F2112 交易量增加 891%，VN30F2203 增加 304%，VN30F2206 下降 4%。

VN30F1M 的評估

- VN30F2112 下跌突破下行通道下限，顯示當日下跌勢頭的加速。MACD 和 MACD Histogram 都顯示出強烈的修正信號，表明趨勢相當強勁。
- 因此，VN30F2112 處於技術回調中，在 1505-1507 處設置空頭，相應的下行通道下限已被突破，正在重新測試。

投資策略

當天策略 (Intraday)	空頭策略考慮在 1505-1507 點進行，在 1510 點止損，在 1480-1485 點止盈。
主要短期 趨勢策略 (Daily)	投資者持有空頭，在 1510 點止損。



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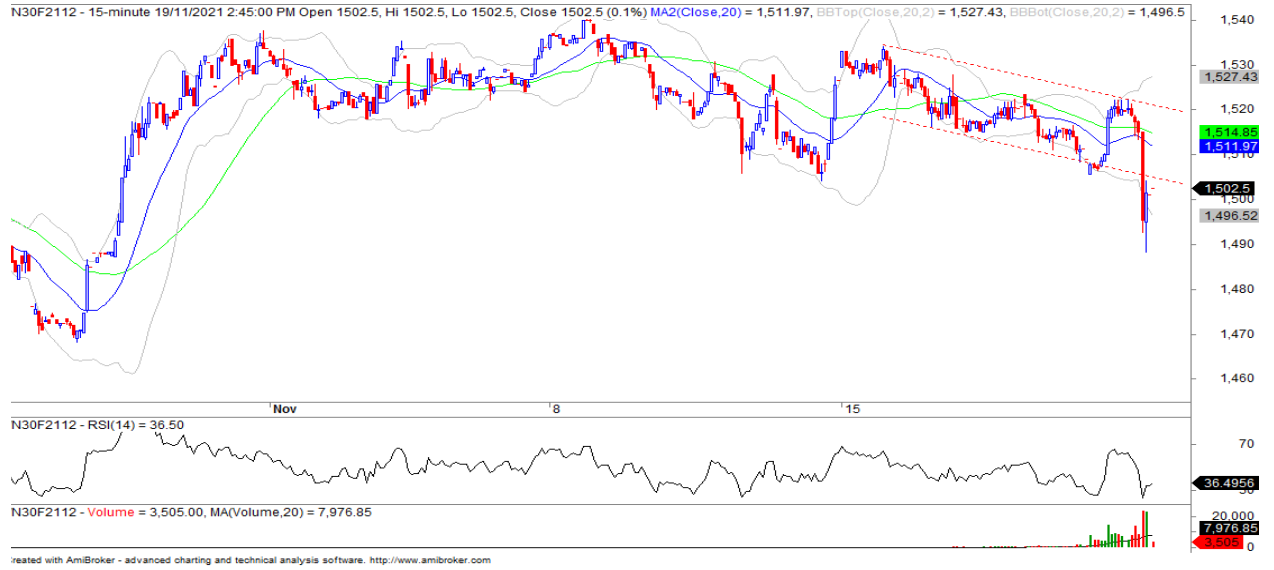
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VN30F1M 合約走勢圖

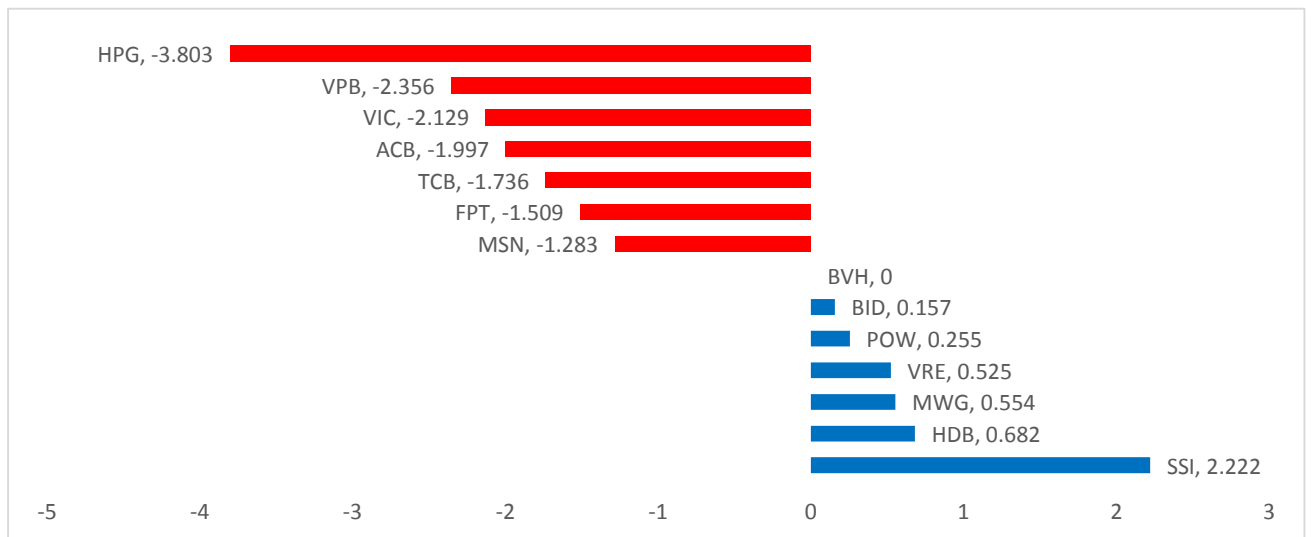


	VN30F2111-Daily	VN30F2111-1H
趨勢	下跌	下跌
支撐 1	1426	1485
支撐 2	1200	1480
阻力 1	1538	1505
阻力 2	1600	1507

VN30-INDEX 指數走勢

VN30-Index 下跌 0.22%，其中 HPG、VPB 和 VIC 令指數下跌超過 6.3 點。相反，SSI、HDB、MWG 貢獻超過 3.7 點的漲幅。

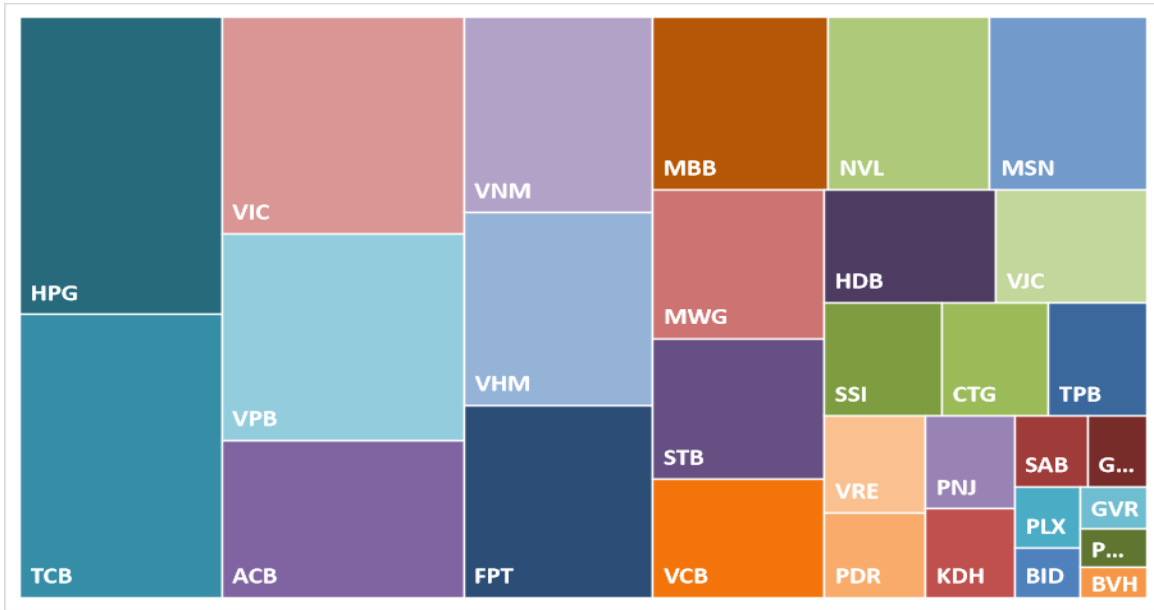
VN30-INDEX 中最有影響力的成分股





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VN30-INDEX 中的資本化



SSI 的走勢圖





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期貨合約的價格，交易量和持倉量

日期	VN30F2110	交易量	持倉量
19/11/2021	1,502.5	158,128	21,440
18/11/2021	1,503.4	99,965	21,440
17/11/2021	1,520.4	104,400	21,440
16/11/2021	1,517.3	153,589	28,604
15/11/2021	1,527.8	118,479	32,371
12/11/2021	1,530.7	149,193	33,463
11/11/2021	1,513.0	184,754	33,643
10/11/2021	1,529.3	114,035	35,044

日期	VN30F2111	交易量	持倉量
19/11/2021	1499.1	384	15,259
18/11/2021	1509	15,964	15,259
17/11/2021	1520.8	7,394	8,422
16/11/2021	1518	4,179	3,725
15/11/2021	1526	1,718	1,608
12/11/2021	1526.5	525	738
11/11/2021	1511.2	596	592
10/11/2021	1526	207	532

日期	VN30F2112	交易量	持倉量
19/11/2021	1,500.0	186	278
18/11/2021	1,494.3	74	278
17/11/2021	1,494.3	74	278
16/11/2021	1,494.3	74	278
15/11/2021	1,494.3	74	278
12/11/2021	1,494.3	74	278
11/11/2021	1,494.3	74	278
10/11/2021	1,494.3	74	278

日期	VN30F2203	交易量	持倉量
19/11/2021	1495.4	93	193
18/11/2021	1506.3	46	193
17/11/2021	1517.9	24	178
16/11/2021	1518.5	62	173
15/11/2021	1520.6	101	168
12/11/2021	1524	103	185
11/11/2021	1520	95	178
10/11/2021	1524.9	139	167



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VN30-INDEX 中的成分股

股碼	公司名稱	行業	比重	收盤價	資本化	PER	PBR	3 個月平均交易量	外資持有	52 週最高	52 週最底
		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	0.5%	44,400	178,578	18.1	2.2	1,754	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	45,900	29,511	24.7	3.0	2,953	31%	51,100	22,318
CTG	越南工商股份銀行	金融	1.7%	32,800	157,629	9.5	1.7	10,932	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.6%	33,450	90,380	9.3	2.1	5,713	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	59,400	75,473	22.4	3.1	1,763	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	61,100	45,356	24.7	2.1	1,481	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	95,300	86,482	21.4	5.1	2,135	49%	101,500	46,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	106,000	202,879	24.7	4.1	1,614	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.5%	13,950	32,669	11.3	1.1	16,076	3%	15,200	9,720
HDB	胡志明市發展商業股份銀行	金融	3.1%	30,200	60,165	10.7	2.2	3,191	18%	30,320	15,884
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.4%	48,000	214,700	6.8	2.6	27,609	25%	58,400	25,407
MBB	軍隊貿易股份銀行	金融	4.3%	28,300	106,927	9.6	1.9	12,396	23%	32,926	13,982
MSN	Masan 集團股份公司	必需消費品	5.0%	147,400	174,011	72.6	8.1	1,278	32%	155,100	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.7%	139,000	99,094	22.7	5.3	1,457	49%	141,500	73,067
NVL	Nova 房地產投資集團股份公司	房地產	3.8%	102,200	150,602	43.0	4.4	2,636	8%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	102,300	23,260	24.3	4.2	671	48%	112,000	73,000
GVR	越南橡膠工業集團	原材料	0.4%	37,700	150,800	30.3	3.1	4,798	1%	43,300	17,800
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	90,700	44,150	28.0	7.1	3,953	3%	99,700	31,334
TPB	Tien Phong 股份商業銀行	金融	2.2%	43,500	50,968	9.8	2.1	5,186	30%	44,950	19,930
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	167,100	107,158	28.4	5.0	166	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.2%	48,500	47,644	22.3	3.5	15,130	40%	50,800	11,924
STB	西貢商信銀行 (sacombank)	金融	3.6%	27,900	52,598	14.9	1.6	14,737	17%	33,900	14,050
TCB	越南技商股份銀行 (Techcombank)	金融	8.6%	52,300	183,621	10.5	2.1	13,459	22%	58,600	23,100
VCB	越南外商貿易股份銀行	金融	2.9%	97,100	360,132	17.0	3.3	1,038	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.2%	80,500	350,527	9.7	4.0	9,870	23%	93,769	59,385
VIC	Vingroup 集團股份公司	房地產	7.5%	94,800	360,734	76.0	3.6	2,529	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.5%	127,800	69,218	458.7	4.1	935	17%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.2%	86,100	179,945	19.1	5.8	3,465	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	36,200	160,926	13.0	2.6	11,605	15%	40,722	13,194
VRE	Vincom Retail 股份公司	房地產	1.6%	30,500	69,306	32.0	2.3	5,868	29%	38,300	25,100



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