

合約技術性調整

2021/12/01

單位	合約走勢				剩餘時間
	收盤	+/-	交易量	到期日	
VN30F2112	1537.1	-14.8	165,031	16/12	18
VN30F2201	1535.4	-11.2	534	20/01	53
VN30F2203	1529.0	-16.0	92	17/03	109
VN30F2206	1529.7	-8.6	147	16/06	200

源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
VN30F2112	165,031	6.7%	28,075	
VN30F2201	534	113.6%	281	
VN30F2203	92	148.6%	171	
VN30F2206	147	488.0%	174	

源自：Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
VN30F2112	-0.5	-9.8	9.4
VN30F2201	-2.2	-9.8	7.7
VN30F2203	-8.6	-12.3	3.8
VN30F2206	-7.9	-16.6	8.7

源自：Bloomberg - YSVN

合約走勢

- 4 個期貨合約收跌 9-16 點。基差繼續折現至從 1-13 點的負水平。
- VN30F2112 交易量增加 7%，VN30F2201 增加 114%，VN30F2203 增加 149%，VN30F2206 增加 488%。

VN30F1M 的評估

- VN30F2112 的日線圖正在上漲通道線的上邊界進行修正，價格圖表正在重新測試 1527-1530 附近的支撐位，對應於 MA (20)。
- 1H 幀內，RSI 和 MACD 雙雙走低，顯示下跌慣性可以維持，但下跌勢頭正在放緩，並在 1527 點反彈，有可能重新測試供需的平衡。

投資策略



當天策略 (Intraday)

投資者考慮在開盤時恢復至 1542-1544 點開空頭，在 1547 點止損，在 1527-1530 點止盈。

當價格在 1527 點得到支撐時，則考慮以低比重開多頭。

主要短期趨勢策略 (Daily)

投資者觀測市場並等待更有利的入場點。

Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

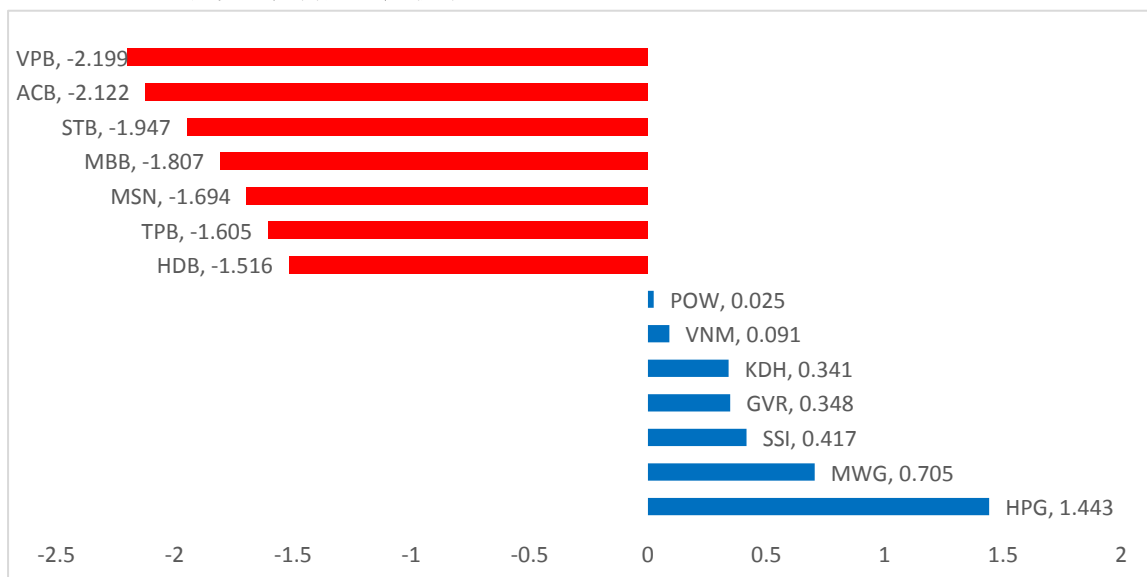


	VN30F2112-Daily	VN30F2112-1H
趨勢	上漲	下跌
支撐 1	1527	1530
支撐 2	1200	1527
阻力 1	1578	1542
阻力 2	1600	1547

VN30-INDEX 指數走勢

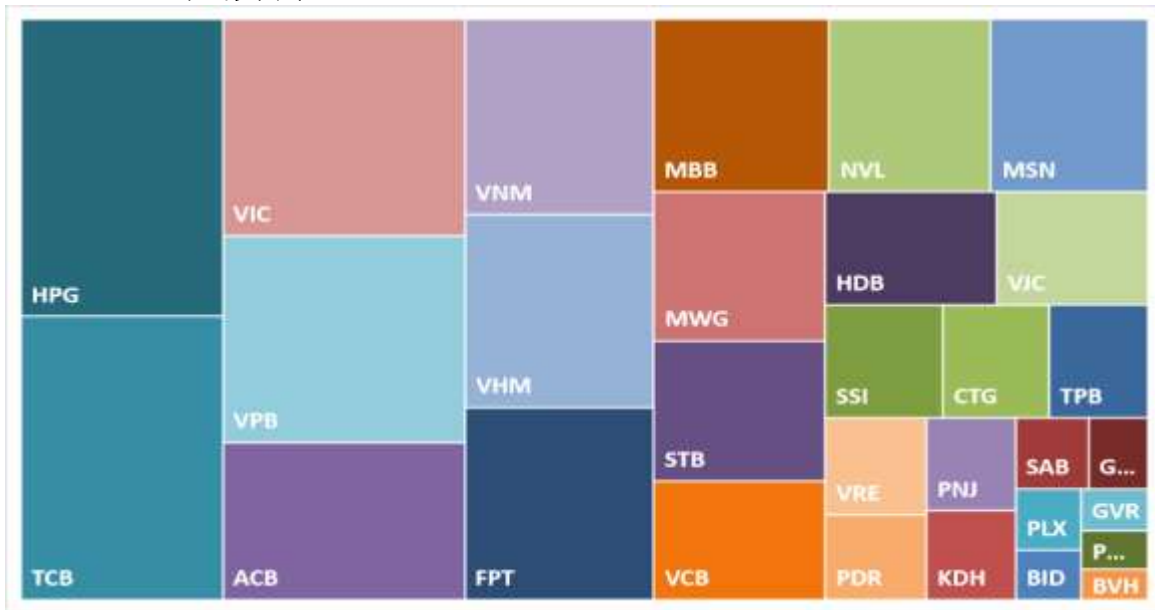
VN30-Index 下跌 0.99%，其中 VPB、ACB 和 STB 下跌超過 6.2 點。相比之下，HPG、MWG、SSI 貢獻超過 2.5 點的漲幅。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



HPG 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
30/11/2021	1,537.1	165,031	28,075
29/11/2021	1,551.9	154,630	28,075
26/11/2021	1,556.7	144,438	28,341
25/11/2021	1,566.6	124,797	31,052
24/11/2021	1,562.1	150,549	33,012
23/11/2021	1,528.9	109,728	30,176
22/11/2021	1,512.5	151,792	28,583
19/11/2021	1,502.5	159,956	28,996

日期	VN30F2111	交易量	持倉量
30/11/2021	1535.4	534	281
29/11/2021	1546.6	250	281
26/11/2021	1553	374	274
25/11/2021	1567.7	265	286
24/11/2021	1560.5	315	270
23/11/2021	1525.7	223	216
22/11/2021	1508.9	515	145
19/11/2021	1499.1	384	127

日期	VN30F2112	交易量	持倉量
30/11/2021	1,529.0	92	171
29/11/2021	1,545.0	37	171
26/11/2021	1,554.2	35	175
25/11/2021	1,559.4	20	181
24/11/2021	1,551.5	119	182
23/11/2021	1,523.0	226	165
22/11/2021	1,507.8	69	193
19/11/2021	1,488.4	186	186

日期	VN30F2203	交易量	持倉量
30/11/2021	1529.7	147	174
29/11/2021	1538.3	25	174
26/11/2021	1550	50	177
25/11/2021	1559	38	171
24/11/2021	1552	117	159
23/11/2021	1520.1	133	135
22/11/2021	1505.6	54	136
19/11/2021	1495.4	93	134

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 最低
		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%	44,500	178,980	18.2	2.2	1,872	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份 公司	房地產	1.3%	45,700	29,382	24.6	3.0	2,884	31%	51,100	23,864
CTG	越南工商股份銀行	金融	1.7%	34,250	164,597	9.9	1.7	11,229	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	34,150	92,272	9.5	2.2	5,457	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,900	69,756	20.7	2.8	1,908	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	62,000	46,024	25.1	2.2	1,540	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	98,100	89,023	22.1	5.2	2,109	49%	101,800	47,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	99,400	190,247	23.2	3.9	1,606	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.4%	13,450	31,498	10.9	1.0	17,011	3%	15,200	9,900
HDB	胡志明市發展商業股份銀行	金融	3.1%	31,500	62,755	11.2	2.3	3,935	18%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.2%	48,400	216,489	6.8	2.6	27,520	25%	58,400	25,593
MBB	軍隊貿易股份銀行	金融	4.3%	29,800	112,594	10.1	2.0	12,585	23%	32,926	14,716
MSN	Masan 集團股份公司	必需消費品	5.0%	152,500	180,032	75.1	8.4	1,272	32%	159,700	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	137,500	98,025	22.4	5.2	1,420	49%	145,500	75,200
NVL	Nova 房地產投資集團股份公司	房地產	4.0%	110,200	162,391	46.4	4.7	2,641	8%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公 司	非必需消費品	1.2%	98,100	22,305	23.3	4.0	672	48%	112,000	73,000
GVR	越南橡膠工業集團	原材料	0.4%	36,800	147,200	29.6	3.0	4,518	1%	43,300	18,100
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,000	46,321	29.0	7.4	4,019	3%	99,700	32,636
TPB	Tien Phong 股份商業銀行	金融	2.3%	47,200	55,303	10.6	2.2	5,375	30%	49,850	21,500
SAB	西貢啤酒 - 酒精 - 飲料股份公 司	必需消費品	0.8%	156,100	100,104	26.5	4.7	147	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.5%	55,300	54,324	25.5	4.0	15,190	39%	55,500	12,419
STB	西貢商信銀行 (sacombank)	金融	3.7%	29,900	56,368	16.0	1.7	15,484	17%	33,900	14,400
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	52,300	183,621	10.5	2.1	14,099	22%	58,600	23,650
VCB	越南外商貿易股份銀行	金融	2.9%	101,100	374,968	17.7	3.4	972	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.3%	84,800	369,250	10.2	4.2	8,215	23%	93,769	62,692
VIC	Vingroup 集團股份公司	房地產	8.0%	105,300	400,689	84.4	3.9	2,549	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	125,000	67,701	448.7	4.0	901	17%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	87,500	182,871	19.4	5.9	3,429	54%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.8%	38,400	170,706	13.8	2.7	12,274	15%	40,722	14,639
VRE	Vincom Retail 股份公司	房地產	1.6%	30,150	68,510	31.6	2.2	6,340	30%	38,300	25,100



We Create Fortune

元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Lý Thị Hiền

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Khổng Hữu Hiệp

高級分析專員

+84 28 3622 6868 ext 3912

hiiep.khong@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

高級分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Phạm Đắc Thành

北部區域經理

+84 28 3622 6868 ext 3416

thanh.pham@yuanta.com.vn

Nguyễn Mạnh Hoat

南部區域經理（胡志明市）

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

Lương Kỳ Ty

堤岸分行經理

+84 28 3622 6868 ext 3653

ty.luong@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868 ext 3701

phong.bui@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn

Đinh Thị Thu Cúc

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn



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