

合約的基差轉為正值

2021/12/02

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	1553.9	16.8	159,486	16/12	17
VN30F2201	1548.8	13.4	480	20/01	52
VN30F2203	1537.7	6.8	228	17/03	108
VN30F2206	1538.8	9.1	423	16/06	199

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	159,486	-5.8%	29,241	
VN30F2201	480	-32.8%	272	
VN30F2203	228	147.8%	162	
VN30F2206	423	187.8%	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	4.1	-1.1	5.2
VN30F2201	-1.0	-1.1	0.1
VN30F2203	-12.1	-8.0	-4.1
VN30F2206	-11.0	-14.7	3.7

源自：Bloomberg - YSVN

合約走勢

- 4 個期貨合約收漲 9-17 點。VN30F1M 的基差轉為正 4.1，顯示投資者對該合約的興奮度。
- VN30F2112 的交易量下降 6%，VN30F2201 下降 33%，VN30F2203 上升 148%，VN30F2206 上升 188%。

VN30F1M 的評估

- VN30F2112 的日線圖已從均線 (20) 回升，但價格線仍正在形成比前峰更低的峰值，這意味著當前的恢復階段僅是技術性。因此，分別位於 1555 和 1559 點的 50% 和 61.8% Fibo 水平將成為當前復甦階段的強大阻力位。
- 在 1H 幀中，RSI 和 MACD 均顯示恢復信號，恢復階段可能會在下一盤繼續。

投資策略



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當天策略 (Intraday)

投資者在 1555、1559 點考慮空投資策略，在 1564 點止損，並在 1550、1544 點止盈。
多頭策略則在早盤下跌至 1548-1549 點時考慮以低比重開設，止損於 1546 點，止盈在 1555 點。

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。

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VN30F1M 合約走勢圖

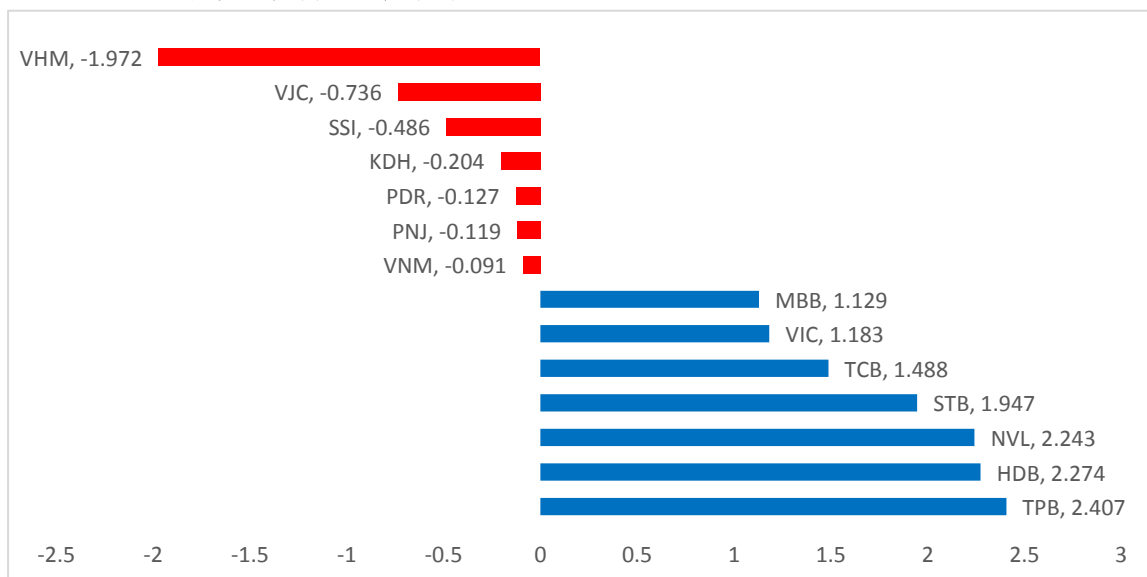


	VN30F2112-Daily	VN30F2112-1H
趨勢	上漲	下跌
支撐 1	1527	1530
支撐 2	1200	1527
阻力 1	1578	1555
阻力 2	1600	1559

VN30-INDEX 指數走勢

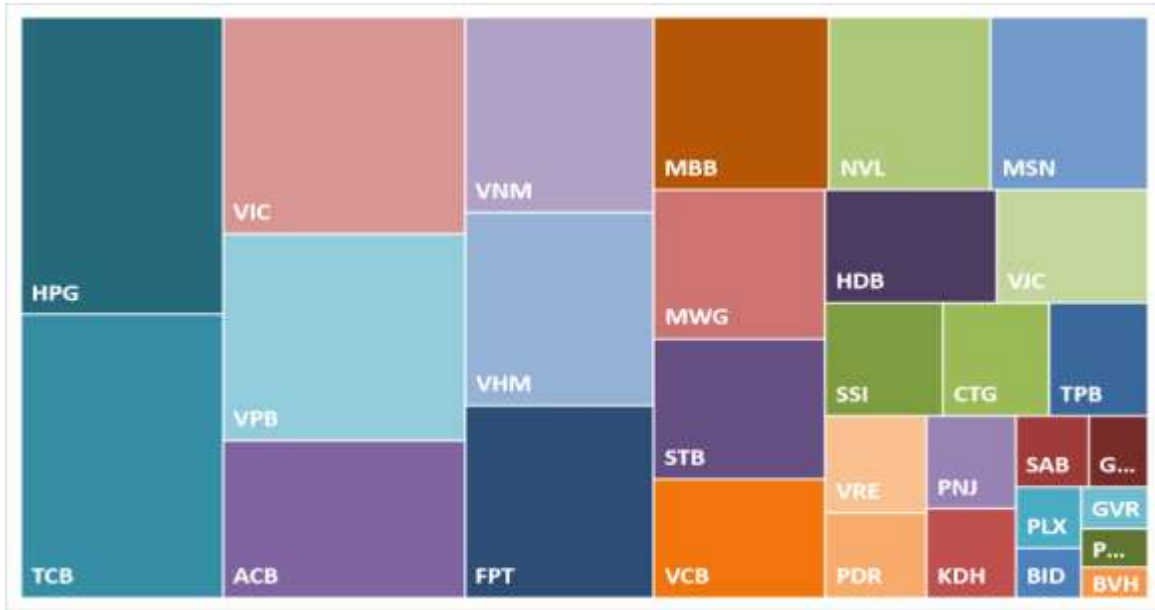
VN30-Index 上漲 0.79%，其中 TPB、HDB 和 NVL 貢獻超過 6.9 點的漲幅。相比之下，VHM、VIC、SSI 令指數失去超過 3.1 點。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



TPB 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
01/12/2021	1,553.9	159,486	29,241
30/11/2021	1,537.1	169,222	29,241
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

日期	VN30F2111	交易量	持倉量
01/12/2021	1548.8	480	272
30/11/2021	1535.4	714	272
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

日期	VN30F2112	交易量	持倉量
01/12/2021	1,537.7	228	162
30/11/2021	1,530.9	92	162
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

日期	VN30F2203	交易量	持倉量
01/12/2021	1538.8	423	193
30/11/2021	1529.7	147	193
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

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%	44,300	178,175	18.1	2.2	1,908	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	46,000	29,575	24.8	3.0	2,881	31%	51,100	23,864
CTG	越南工商股份銀行	金融	1.7%	34,000	163,396	9.9	1.7	10,945	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.4%	33,500	90,515	9.3	2.1	5,405	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,300	68,993	20.5	2.8	1,986	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	61,100	45,356	24.7	2.1	1,557	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	98,200	89,113	22.1	5.2	2,133	49%	101,800	47,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	98,500	188,524	23.0	3.8	1,635	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.5%	14,000	32,786	11.3	1.1	16,942	3%	15,200	9,900
HDB	胡志明市發展商業股份銀行	金融	3.1%	32,000	63,751	11.4	2.3	4,191	18%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.3%	49,000	219,173	6.9	2.6	27,772	25%	58,400	25,593
MBB	軍隊貿易股份銀行	金融	4.3%	29,500	111,460	10.0	2.0	12,633	23%	32,926	14,716
MSN	Masan 集團股份公司	必需消費品	5.0%	149,900	176,962	73.8	8.2	1,251	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%	138,900	99,013	22.7	5.3	1,430	49%	145,500	75,200
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	114,000	167,991	48.0	4.9	2,702	8%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	97,300	22,123	23.1	4.0	684	48%	112,000	73,000
GVR	越南橡膠工業集團	原材料	0.4%	38,500	154,000	30.9	3.1	4,474	1%	43,300	18,100
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	93,000	45,828	28.7	7.3	4,047	3%	99,700	32,636
TPB	Tien Phong 股份商業銀行	金融	2.4%	48,250	56,533	10.9	2.3	5,470	30%	49,850	21,550
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	156,500	100,361	26.6	4.7	151	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.5%	55,200	54,226	25.4	4.0	15,435	39%	57,700	12,419
STB	西貢商信銀行 (sacombank)	金融	3.8%	29,900	56,368	16.0	1.7	16,236	17%	33,900	14,400
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	52,400	183,972	10.6	2.1	14,486	22%	58,600	23,650
VCB	越南外商貿易股份銀行	金融	2.8%	99,000	367,179	17.4	3.4	968	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.2%	82,900	360,977	10.0	4.1	8,004	23%	93,769	62,692
VIC	Vingroup 集團股份公司	房地產	8.1%	106,000	403,353	84.9	4.0	2,710	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.3%	120,000	64,993	430.7	3.8	880	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	3,443	54%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.7%	37,900	168,483	13.6	2.7	12,771	15%	40,722	14,639
VRE	Vincom Retail 股份公司	房地產	1.5%	29,700	67,488	31.1	2.2	6,621	30%	38,300	25,100



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