

## 市場再次在尾盤回落

2021/12/03

單位	合約走勢				
	收盤	+/-	交易量	到期日	剩餘時間
VN30F2112	1540.0	-13.9	130,690	16/12	14
VN30F2201	1538.0	-10.8	214	20/01	49
VN30F2203	1525.8	-8.3	198	17/03	105
VN30F2206	1530.0	-8.8	630	16/06	196

源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
VN30F2112	-0.9	-0.5	-0.4	
VN30F2201	-2.9	-0.5	-2.4	
VN30F2203	-15.1	-6.7	-8.4	
VN30F2206	-10.9	-7.9	-3.0	

源自：Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
VN30F2112	點數	點數	點數
VN30F2112	-0.9	-0.5	-0.4
VN30F2201	-2.9	-0.5	-2.4
VN30F2203	-15.1	-6.7	-8.4
VN30F2206	-10.9	-7.9	-3.0

源自：Bloomberg - YSVN

### 合約走勢

- 4 個期貨合約收漲 8-14 點。合約的基差仍緊隨著 VN30-Index。
- VN30F2112 的交易量下降 21%，VN30F2201 下降 71%，VN30F2203 下降 13%，VN30F2206 上升 49%。

### VN30F1M 的評估

- VN30F2112 已經從 1554 點區進行修正，對應 Fibo 50%，這證實該合約的價格圖表從對應價格通道上限的 1576 點處於下跌趨勢中。同時，MA(5)在 1H 幀切入 MA(20)，表明短期下跌趨勢又回到市場上。
- 因此，VN30F2112 可能會有一個短暫的複蘇階段，但它將很快回到下跌趨勢，支撐位在 1530 和 1510 點附近。

### 投資策略



當天策略  
(Intraday)

空頭應優先在合約反彈至 1542-1545 點時的短線恢復階段開設，止損於 1549 點，目標為 1530 點附近。

主要短期趨勢  
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

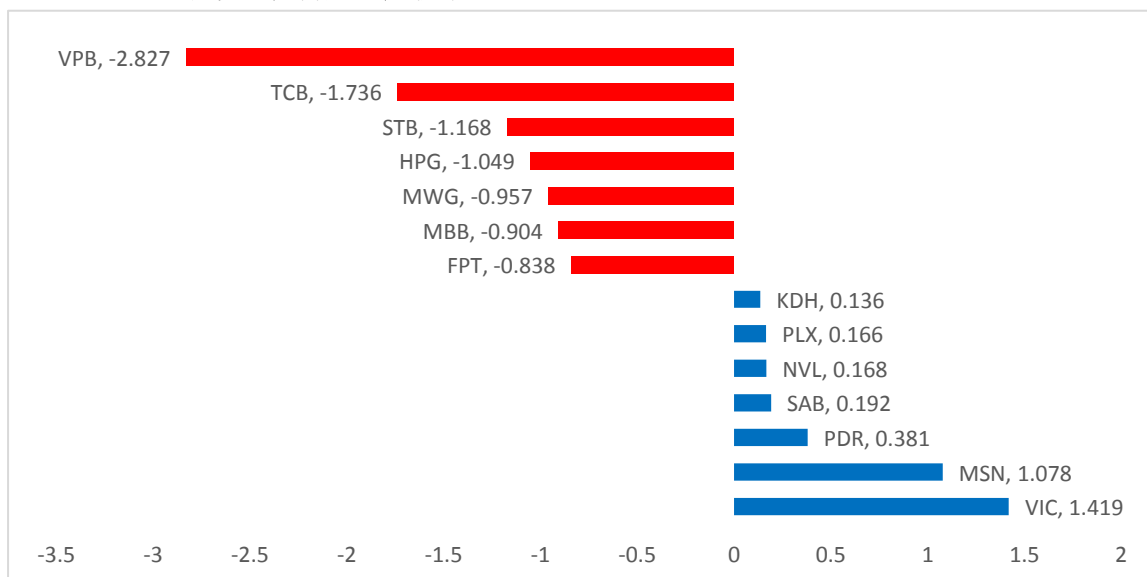


	VN30F2112-Daily	VN30F2112-1H
趨勢	上漲	下跌
支撐 1	1527	1530
支撐 2	1200	1510
阻力 1	1578	1542
阻力 2	1600	1545

### VN30-INDEX 指數走勢

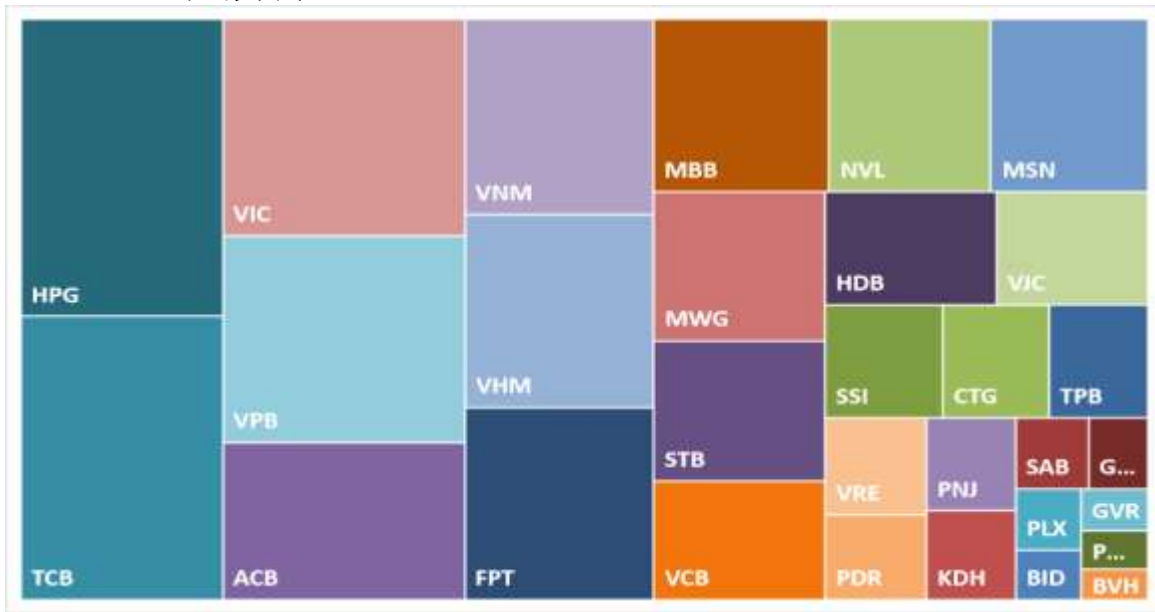
VN30-Index 下跌 0.58%，其中 VPB、TCB 和 STB 令指數失去超過 3.5 點。相比之下，VIC、MSN、PDR 貢獻 2.8 點的漲幅。

### VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VIC 的走勢圖





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期貨合約的價格，交易量和持倉量

日期	VN30F2112	交易量	持倉量
02/12/2021	1,540.0	130,690	29,323
01/12/2021	1,553.9	164,930	29,323
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

日期	VN30F2201	交易量	持倉量
02/12/2021	1538	214	527
01/12/2021	1548.8	730	527
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

日期	VN30F2203	交易量	持倉量
02/12/2021	1,525.8	198	160
01/12/2021	1,534.1	228	160
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

日期	VN30F2206	交易量	持倉量
02/12/2021	1530	630	200
01/12/2021	1538.8	423	200
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

**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%	44,200	177,773	18.0	2.1	1,907	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份 公司	房地產	1.4%	46,300	29,768	24.9	3.0	2,855	31%	51,100	24,091
CTG	越南工商股份銀行	金融	1.7%	33,800	162,434	9.8	1.7	10,896	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.4%	33,200	89,705	9.2	2.1	5,375	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	55,500	70,518	20.9	2.9	1,997	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	60,600	44,985	24.5	2.1	1,536	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	97,200	88,206	21.9	5.2	2,122	49%	101,800	47,826
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	98,400	188,333	23.0	3.8	1,645	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.5%	14,150	33,137	11.4	1.1	17,089	3%	15,200	9,980
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	4,260	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.3%	48,600	217,384	6.9	2.6	27,584	24%	58,400	26,000
MBB	軍隊貿易股份銀行	金融	4.3%	29,100	109,949	9.9	2.0	12,636	23%	32,926	15,266
MSN	Masan 集團股份公司	必需消費品	5.1%	152,000	179,441	74.8	8.3	1,222	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%	137,000	97,658	22.3	5.2	1,444	49%	145,500	75,200
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	114,300	168,433	48.1	4.9	2,725	8%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公 司	非必需消費品	1.2%	97,400	22,146	23.1	4.0	681	48%	112,000	73,000
GVR	越南橡膠工業集團	原材料	0.4%	38,650	154,600	31.1	3.1	4,355	1%	43,300	18,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,800	46,715	29.2	7.5	4,042	3%	99,700	32,636
TPB	Tien Phong 股份商業銀行	金融	2.4%	48,400	56,709	10.9	2.3	5,525	30%	49,900	21,550
SAB	西貢啤酒 - 酒精 - 飲料股份公 司	必需消費品	0.8%	159,000	101,964	27.0	4.8	150	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.4%	54,000	53,047	24.9	3.9	15,570	39%	57,700	12,783
STB	西貢商信銀行 (sacombank)	金融	3.7%	29,300	55,237	15.7	1.7	16,350	17%	33,900	15,150
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	51,700	181,514	10.4	2.1	14,541	22%	58,600	24,600
VCB	越南外商貿易股份銀行	金融	2.9%	99,100	367,550	17.4	3.4	965	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.2%	82,300	358,364	9.9	4.1	7,895	23%	93,769	64,000
VIC	Vingroup 集團股份公司	房地產	8.2%	107,200	407,919	85.9	4.0	2,750	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.3%	120,400	65,210	432.1	3.8	877	17%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.2%	87,400	182,662	19.4	5.9	3,427	54%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.5%	37,000	164,483	13.3	2.6	12,919	15%	40,722	15,222
VRE	Vincom Retail 股份公司	房地產	1.6%	29,650	67,374	31.1	2.2	6,695	30%	38,300	25,100



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