

在 1530 點區遇到阻力位

2021/12/15

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	1518.5	-7.4	143,404	16/12	4
VN30F2201	1517.0	-2.6	5337	20/01	39
VN30F2203	1511.0	-6.1	55	17/03	95
VN30F2206	1514.4	-0.6	50	16/06	186

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	143,404	20.2%	29,786	
VN30F2201	5,337	173.1%	2083	
VN30F2203	55	-88.9%	185	
VN30F2206	50	-24.2%	320	

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	2.1	5.1	-3.0
VN30F2201	0.6	5.1	-4.5
VN30F2203	-5.4	-3.7	-1.7
VN30F2206	-2.0	-5.8	3.8

源自：Bloomberg - YSVN

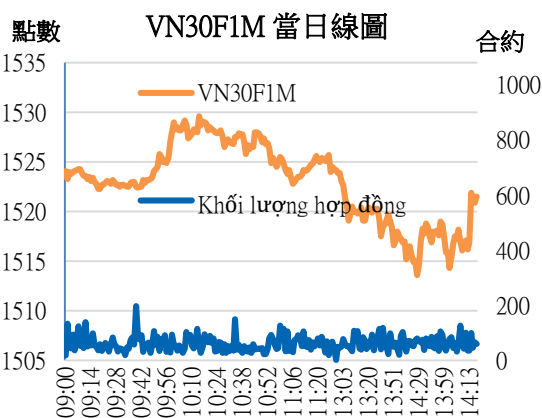
合約走勢

- 4 個期貨合約繼續震盪並在窄幅區間橫盤移動。VN30F2112 和 VN30F2201 的基差保持在略為正的水平。
- VN30F2112 交易量增加 20%，VN30F2201 增加 173%，VN30F2203 減少 89%，VN30F2206 減少 24%。

VN30F1M 的評估

- VN30F2112 的日線圖繼續窄幅波動，價格線在均線（20）處面臨阻力。RSI 指標不斷震盪並在日線圖中下降，但需要在接下來的幾個交易日內通過價格變動來確認正確的趨勢。
- 在 1H 幀內，Bollinger Bands 指標開始回落，價格線位於 1532 點的修正區間內。MACD 也已向下越過信號線。因此，VN30F2112 很可能會回到下跌趨勢，阻力位在 1522-1524 點。

投資策略



當天策略
(Intraday)

投資者考慮在 1522 - 1524 點區開空頭，停損於 1526 點，並在 1510 點獲利。

主要短期
趨勢策略
(Daily)

投資者考慮在 1524 點開空頭，在 1530 點停損。

Pham Tan Phat

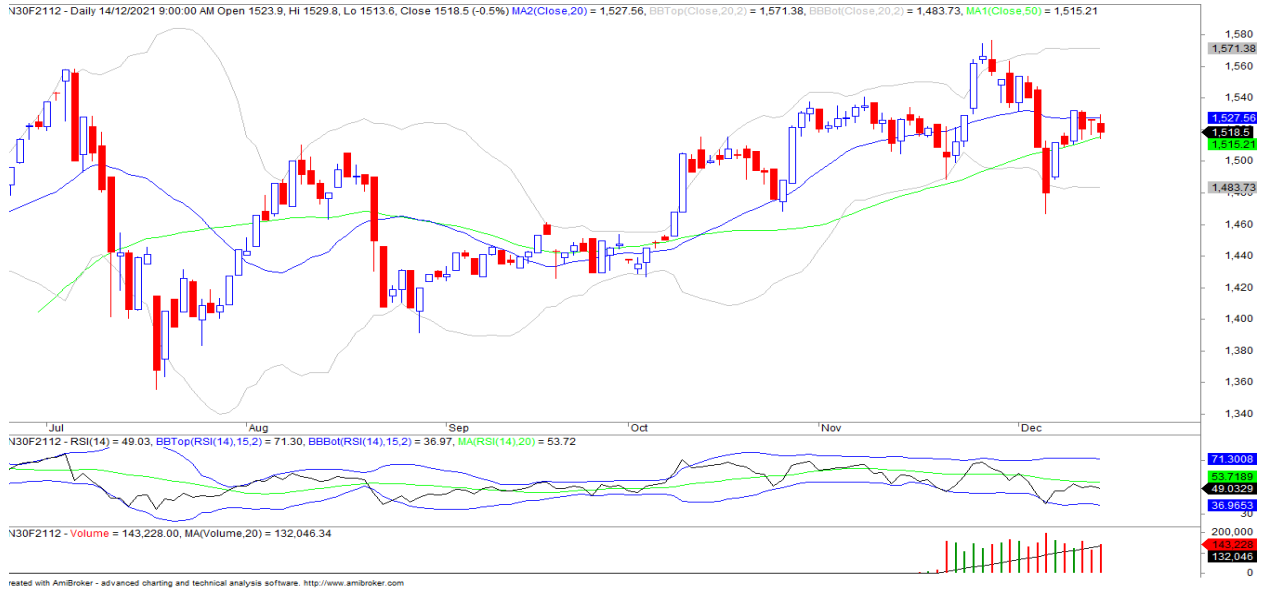
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VN30F1M 合約走勢圖

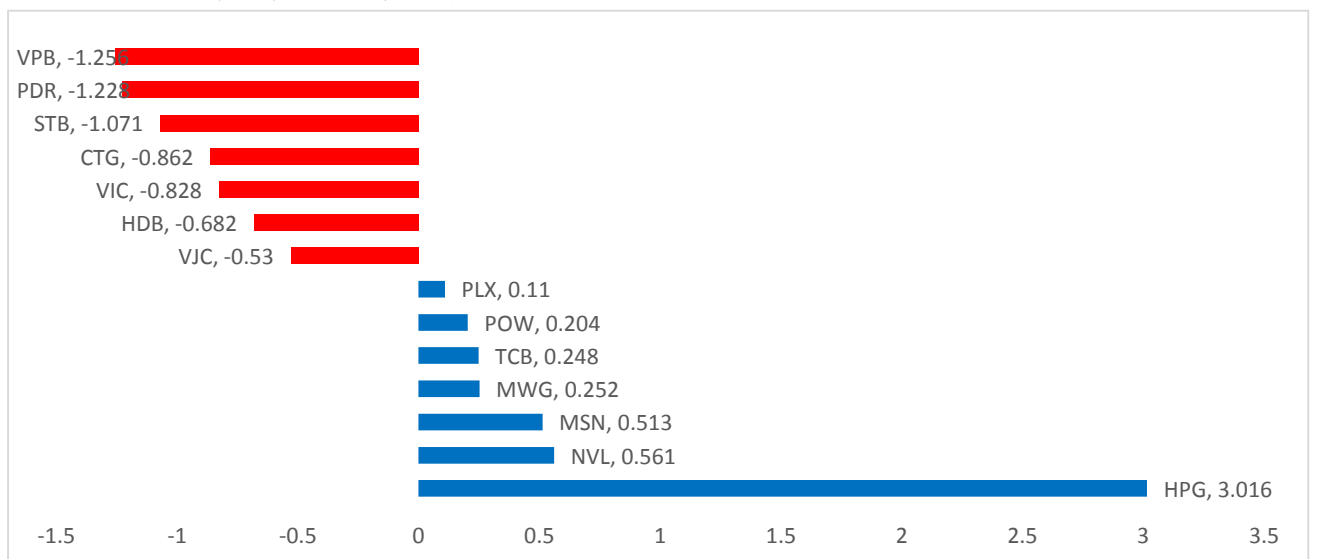


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	下跌
支撐 1	1420	1514
支撐 2	1200	1510
阻力 1	1578	1522
阻力 2	1600	1526

VN30-INDEX 指數走勢

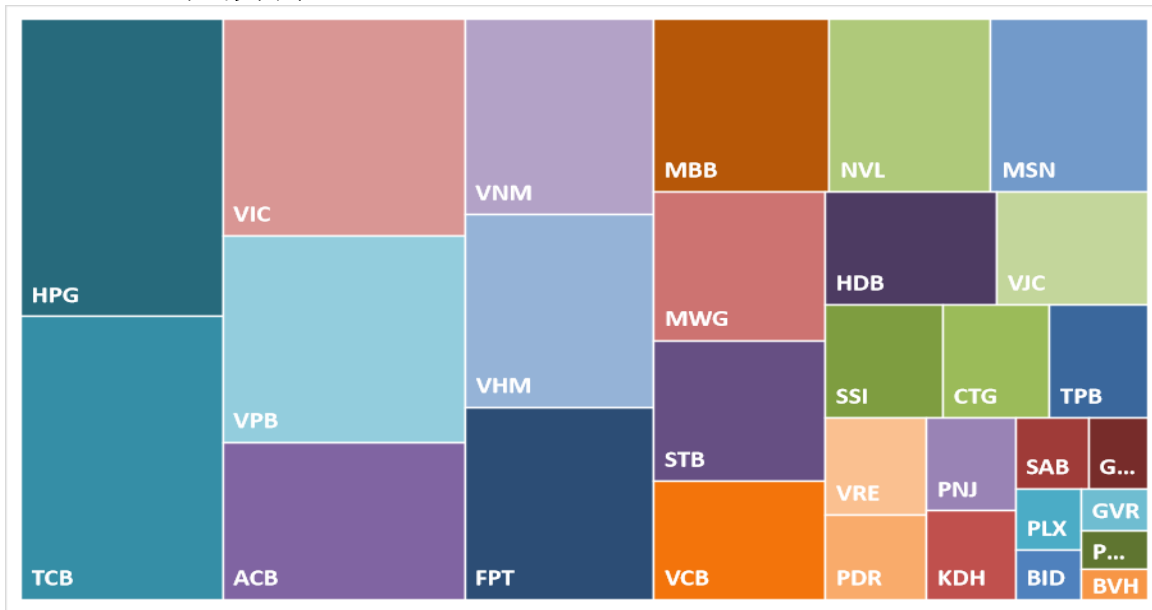
VN30-Index 下跌 0.29%，其中 VPB、PDR 和 STB 令指數失去超過 3.5 點。相反，HPG、NVL、MSN 貢獻超過 4 點的漲幅。

VN30-INDEX 中最有影響力的成分股

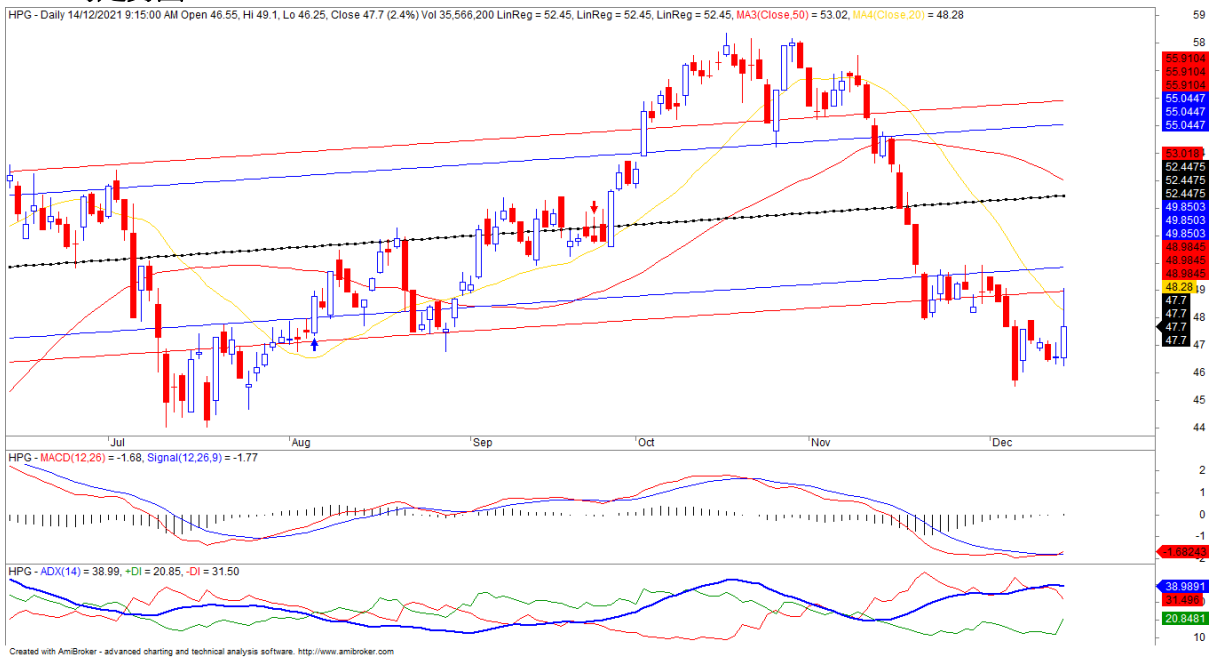


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VN30-INDEX 中的資本化



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
14/12/2021	1,518.5	143,404	29,786
13/12/2021	1,525.9	119,311	29,786
10/12/2021	1,520.5	164,139	31,295
09/12/2021	1,532.0	128,284	36,802
08/12/2021	1,511.0	152,650	35,485
07/12/2021	1,512.0	166,399	35,863
06/12/2021	1,480.2	198,268	30,140
03/12/2021	1,509.0	155,487	30,140

日期	VN30F2111	交易量	持倉量
14/12/2021	1517	5,337	2,083
13/12/2021	1519.6	1,954	2,083
10/12/2021	1518.5	780	711
09/12/2021	1527.7	1,202	1,060
08/12/2021	1509.9	1,187	929
07/12/2021	1506	1,206	932
06/12/2021	1480.1	884	373
03/12/2021	1511.9	674	373

日期	VN30F2112	交易量	持倉量
14/12/2021	1,511.0	55	185
13/12/2021	1,517.1	496	185
10/12/2021	1,511.5	364	181
09/12/2021	1,527.0	196	177
08/12/2021	1,505.5	342	172
07/12/2021	1,506.8	243	173
06/12/2021	1,473.2	719	151
03/12/2021	1,505.0	105	151

日期	VN30F2203	交易量	持倉量
14/12/2021	1514.4	50	320
13/12/2021	1515	66	320
10/12/2021	1515.5	49	295
09/12/2021	1518.5	201	291
08/12/2021	1503.3	365	294
07/12/2021	1507.8	105	284
06/12/2021	1473	469	242
03/12/2021	1503	784	242



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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%	45,300	182,197	18.5	2.2	1,960	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	48,500	31,182	26.1	3.2	2,771	32%	51,100	24,727
CTG	越南工商股份銀行	金融	1.7%	32,400	155,706	9.4	1.6	10,609	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	33,300	89,975	9.3	2.1	5,111	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,500	69,247	20.6	2.8	2,011	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	58,500	43,426	23.7	2.0	1,504	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	95,700	86,845	21.5	5.1	2,056	49%	101,800	48,696
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	98,200	187,950	22.9	3.8	1,645	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	16,600	38,875	13.4	1.3	18,690	3%	16,950	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	29,600	58,969	10.5	2.1	4,657	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.2%	47,700	213,358	6.7	2.5	26,216	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.2%	28,250	106,738	9.6	1.9	12,135	23%	32,926	15,707
MSN	Masan 集團股份公司	必需消費品	5.3%	157,000	185,344	77.3	8.6	1,192	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%	135,400	96,518	22.1	5.1	1,399	49%	145,500	75,333
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	113,100	166,665	47.6	4.9	2,974	8%	123,600	46,056
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	96,200	21,873	22.8	3.9	637	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	38,150	152,600	30.7	3.1	4,001	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	92,500	45,581	28.5	7.3	4,275	3%	99,800	34,996
TPB	Tien Phong 股份商業銀行	金融	2.5%	50,500	59,169	11.4	2.4	5,285	29%	53,500	22,000
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	152,800	97,988	26.0	4.6	155	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.4%	52,700	51,770	24.3	3.8	15,854	39%	57,700	15,854
STB	西貢商信銀行 (sacombank)	金融	3.6%	28,100	52,975	15.0	1.6	16,680	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	50,100	175,897	10.1	2.0	14,540	22%	58,600	25,700
VCB	越南外商貿易股份銀行	金融	2.9%	99,300	368,292	17.4	3.4	970	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.3%	82,100	357,494	9.9	4.1	6,651	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	8.0%	102,500	390,035	82.1	3.8	2,969	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	124,000	67,160	54.6	4.0	863	17%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.2%	86,300	180,363	19.1	5.8	3,250	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.2%	35,000	155,592	12.6	2.5	13,264	15%	40,722	15,556
VRE	Vincom Retail 股份公司	房地產	1.6%	30,200	68,624	31.7	2.3	7,167	30%	38,300	25,100



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