

VN30F2112 合約到期日

2021/12/16

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	1520.1	1.6	118,443	16/12	3
VN30F2201	1519.3	2.3	5895	20/01	38
VN30F2203	1516.0	5.0	345	17/03	94
VN30F2206	1516.9	4.4	484	16/06	185

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	118,443	-20.8%	25,446	
VN30F2201	5,895	0.0%	5248	
VN30F2203	345	527.3%	189	
VN30F2206	484	184.7%	404	

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	0.7	2.1	-1.4
VN30F2201	-0.1	2.1	-2.2
VN30F2203	-3.4	-5.4	2.0
VN30F2206	-2.5	-3.9	1.4

源自 Bloomberg - YSVN

合約走勢

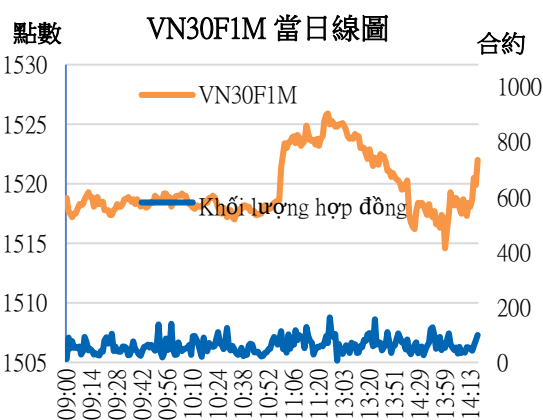
- 4 個期貨合約繼續震盪並在窄幅區間橫盤移動。下一個交易日將是該合約的到期日，VN30F2112 的基差處保持在略微正的水平
- VN30F2112 成交量下降 21%，VN30F2201 保持不變，VN30F2203 增加 527%，VN30F2206 增加 185%。

VN30F1M 的評估

- VN30F2112 的日線圖繼續窄幅震盪，價格線繼續在均線（20）處遇到阻力，但仍高於均線（50）。當價格突破當前窄幅區間時，合約的趨勢將更加清晰。
- 1H 幀中，VN30F2112 在 1513-1528 點區橫盤震盪，尚未突破上述區間。

投資策略

當天策略 (Intraday)	投資者觀測市場直至有更明晰的趨勢。
主要短期 趨勢策略 (Daily)	投資者考慮在 VN30F2112 平倉，因該合約即將到期，並觀察下一個 VN30F2201 的合約。



Pham Tan Phat

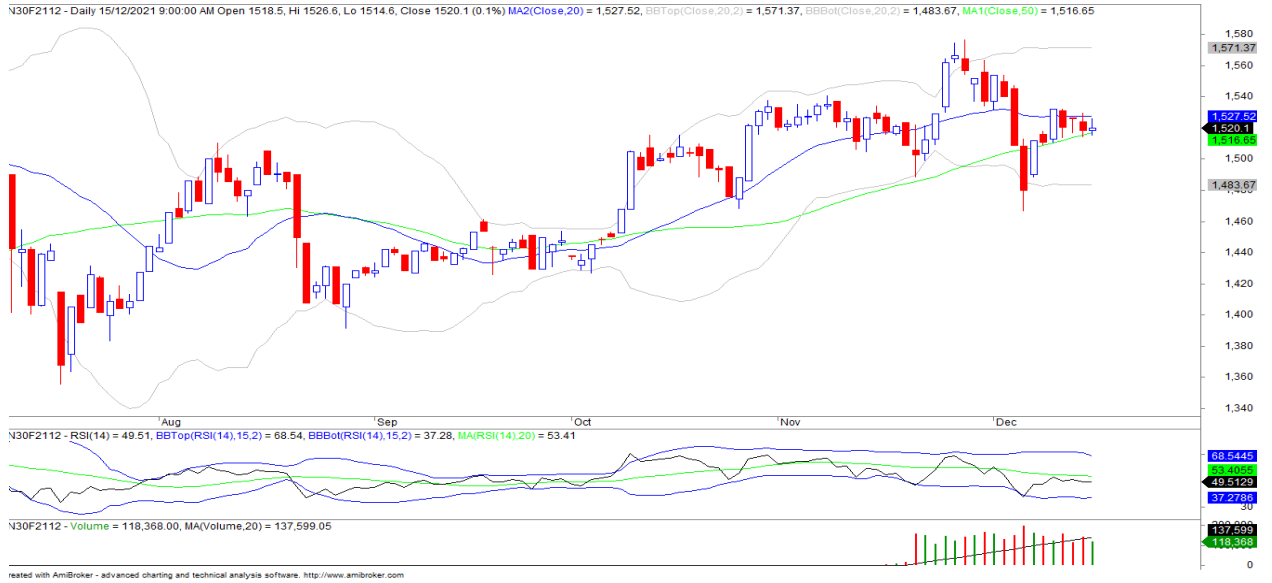
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VN30F1M 合約走勢圖

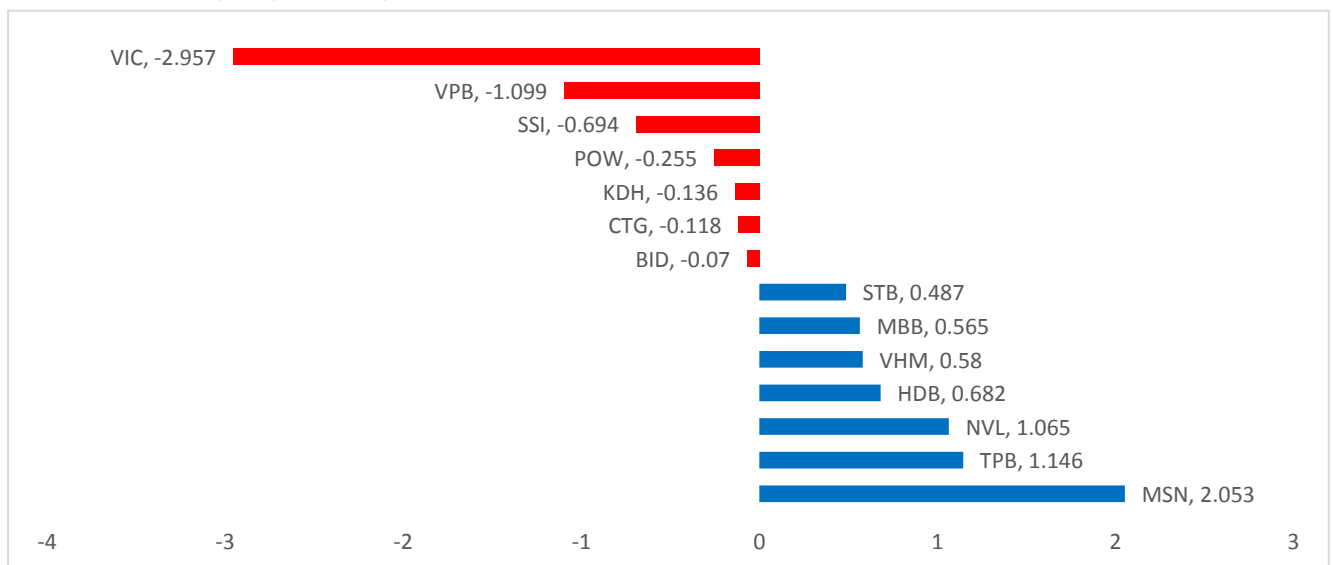


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	橫盤
支撐 1	1420	1514
支撐 2	1200	1510
阻力 1	1578	1524
阻力 2	1600	1526

VN30-INDEX 指數走勢

VN30-Index 上漲 0.2%，其中 MSN、TPB 和 NVL 貢獻近 4.2 點的漲幅。相反，VIC、VPB、SSI 令指數失去超過 4.7 點。

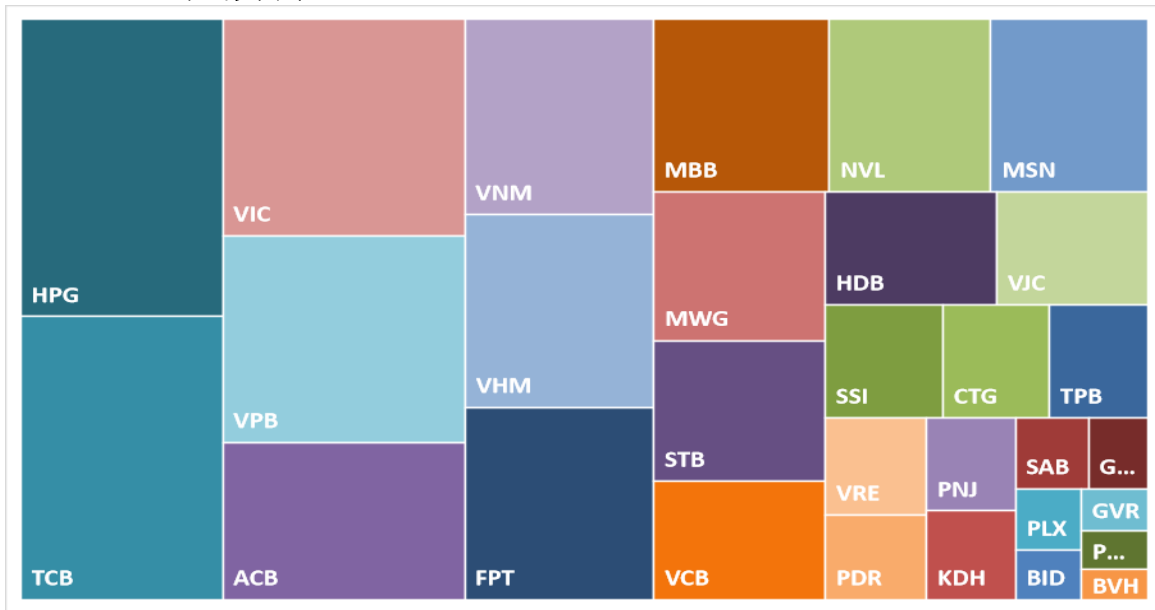
VN30-INDEX 中最有影響力的成分股





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VN30-INDEX 中的資本化



MSN 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
15/12/2021	1,516.0	345	189
14/12/2021	1,511.0	55	189
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

日期	VN30F2203	交易量	持倉量
15/12/2021	1516.9	484	404
14/12/2021	1512.5	170	404
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



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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%	44,900	180,589	18.3	2.2	1,959	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	48,200	30,990	26.0	3.2	2,720	32%	51,100	24,727
CTG	越南工商股份銀行	金融	1.7%	32,250	154,985	9.3	1.6	10,592	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	33,400	90,245	9.3	2.1	5,065	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,600	69,374	20.6	2.8	2,008	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	58,200	43,203	23.5	2.0	1,498	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	95,900	87,026	21.6	5.1	2,049	49%	101,800	48,696
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	97,700	186,993	22.8	3.8	1,648	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.5%	16,100	37,704	13.0	1.2	18,940	3%	16,950	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	30,050	59,866	10.7	2.2	4,690	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.3%	47,800	213,806	6.7	2.5	26,344	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.2%	28,500	107,682	9.7	1.9	12,019	23%	32,926	15,707
MSN	Masan 集團股份公司	必需消費品	5.4%	161,000	190,066	79.3	8.8	1,187	32%	161,000	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	135,900	96,874	22.2	5.2	1,374	49%	145,500	75,333
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	115,000	169,465	48.4	5.0	3,013	8%	123,600	46,056
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	96,000	21,827	22.8	3.9	634	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	37,750	151,000	30.3	3.1	3,928	1%	43,300	21,600
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	4,292	3%	99,800	35,403
TPB	Tien Phong 股份商業銀行	金融	2.6%	52,000	60,927	11.7	2.5	5,215	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%	152,500	97,795	25.9	4.6	142	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.4%	51,700	50,787	23.8	3.8	15,892	39%	57,700	16,251
STB	西貢商信銀行 (sacombank)	金融	3.6%	28,350	53,446	15.2	1.6	16,691	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	50,200	176,248	10.1	2.0	14,545	22%	58,600	25,950
VCB	越南外商貿易股份銀行	金融	2.9%	99,900	370,517	17.5	3.4	967	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.3%	82,600	359,671	10.0	4.1	6,504	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.8%	100,000	380,521	80.1	3.7	2,982	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	859	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	3,231	54%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.2%	34,650	154,036	12.5	2.5	13,305	15%	40,722	15,556
VRE	Vincom Retail 股份公司	房地產	1.6%	30,400	69,078	31.9	2.3	7,180	30%	38,300	25,100



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