

## 在復蘇期間優先考慮空頭頭寸

2021/12/17

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	1510.0	-10.1	119,549	16/12	0
VN30F2201	1513.0	-6.3	20010	20/01	35
VN30F2203	1501.3	-14.4	377	17/03	91
VN30F2206	1506.2	-10.7	453	16/06	182

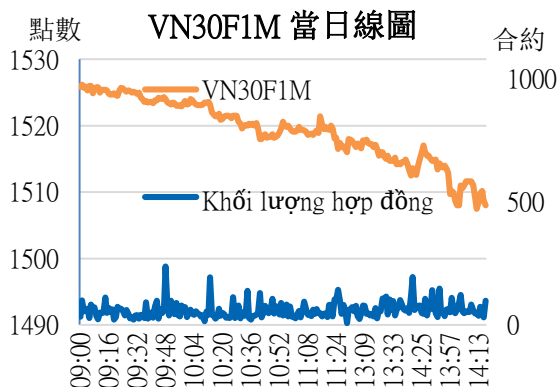
源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/- %	OI	+/- %
VN30F2112	119,549	-4.8%	22,538	
VN30F2201	20,010	196.4%	8823	
VN30F2203	377	9.3%	191	
VN30F2206	453	-22.4%	416	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	-0.2	0.7	-0.8
VN30F2201	2.8	0.7	2.2
VN30F2203	-8.9	-3.7	-5.2
VN30F2206	-4.0	-2.5	-1.5

源自: Bloomberg - YSVN



### 合約走勢

- 4 個期貨合約在尾盤劇烈震盪，下跌 6-14 點。VN30F2201 的基差保持在略高的水平。
- VN30F2112 交易量下降 5%，VN30F2201 上升 196%，VN30F2203 上升 9%，VN30F2206 下降 22%。

### VN30F1M 的評估

- VN30F2201 的日線圖創建了一個 Bearish Engulfing 蠟燭，並在最近幾個交易日突破了窄幅區間。這表明日線圖的下跌趨勢正在回歸，並可能在接下來的幾個交易日中繼續下跌。
- 在 15 分鐘幀內，VN30F2201 在接近尾盤反彈上漲，但 Expanded Flat 修正波形顯示這是技術性反彈。恢復區間的阻力位為 1515.5-1517 點。

### 投資策略

當天策略 (Intraday)	空頭倉位考慮在 1515.5-1517 點開設，停損於 1521 點，目標近 1500-1503 點。
主要短期趨勢策略 (Daily)	投資者考慮 VN30F2201 在 1515.5-1517 點開設空頭，停損於 1521 點。

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### VN30F1M 合約走勢圖

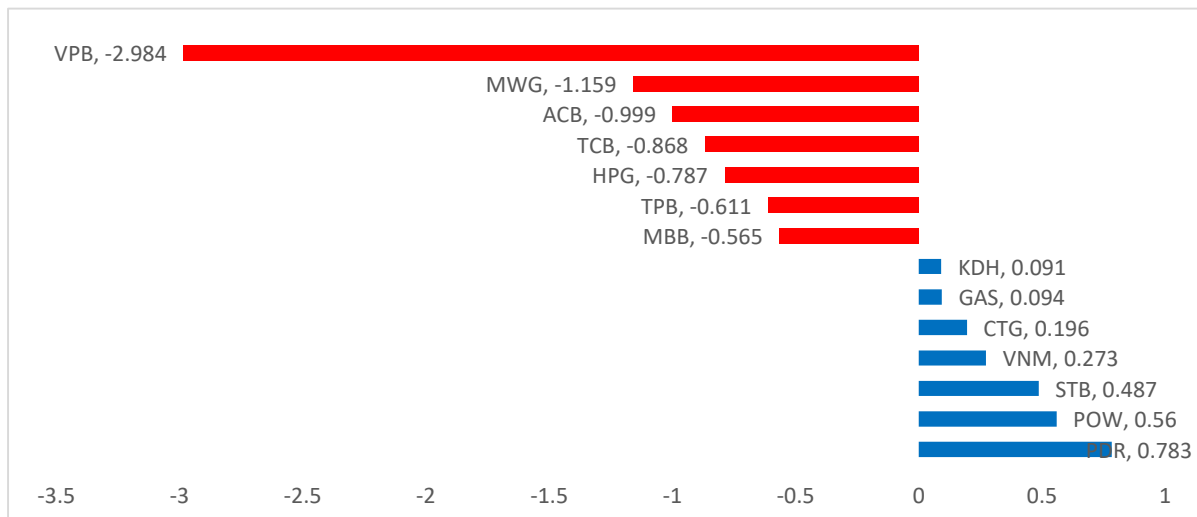


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	下跌
支撐 1	1420	1500
支撐 2	1200	1490
阻力 1	1578	1524
阻力 2	1600	1526

### VN30-INDEX 指數走勢

VN30-Index 下跌 0.61%，其中 VPB、MWG 和 ACB 令指數失去超過 5 點。相比之下，PDR、POW 和 STB 貢獻近 1.8 點的漲幅。

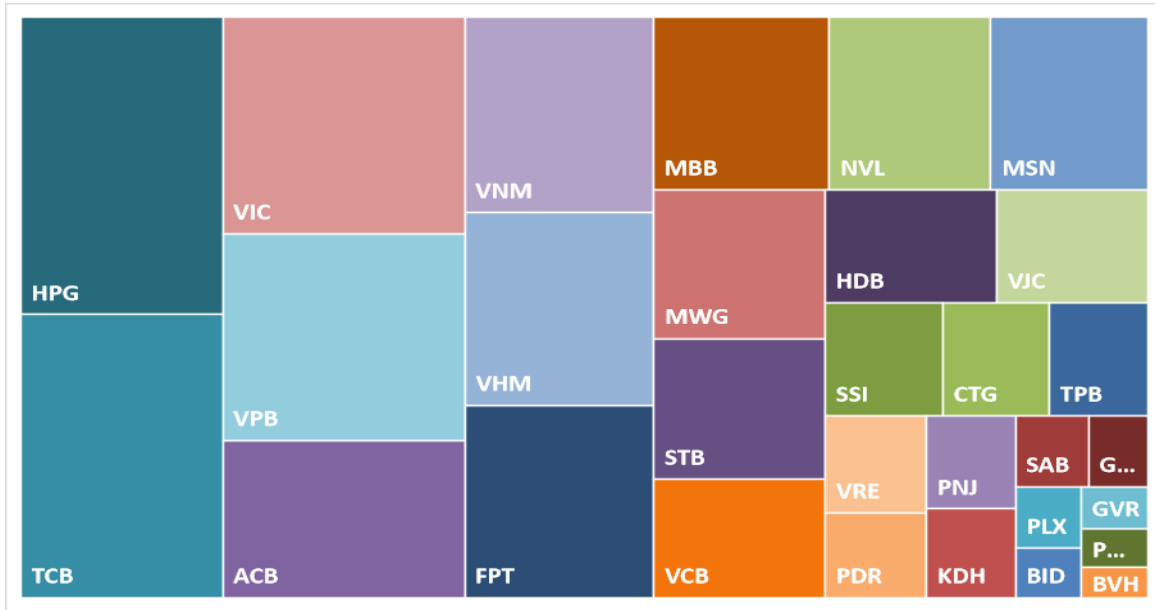
### VN30-INDEX 中最有影響力的成份股



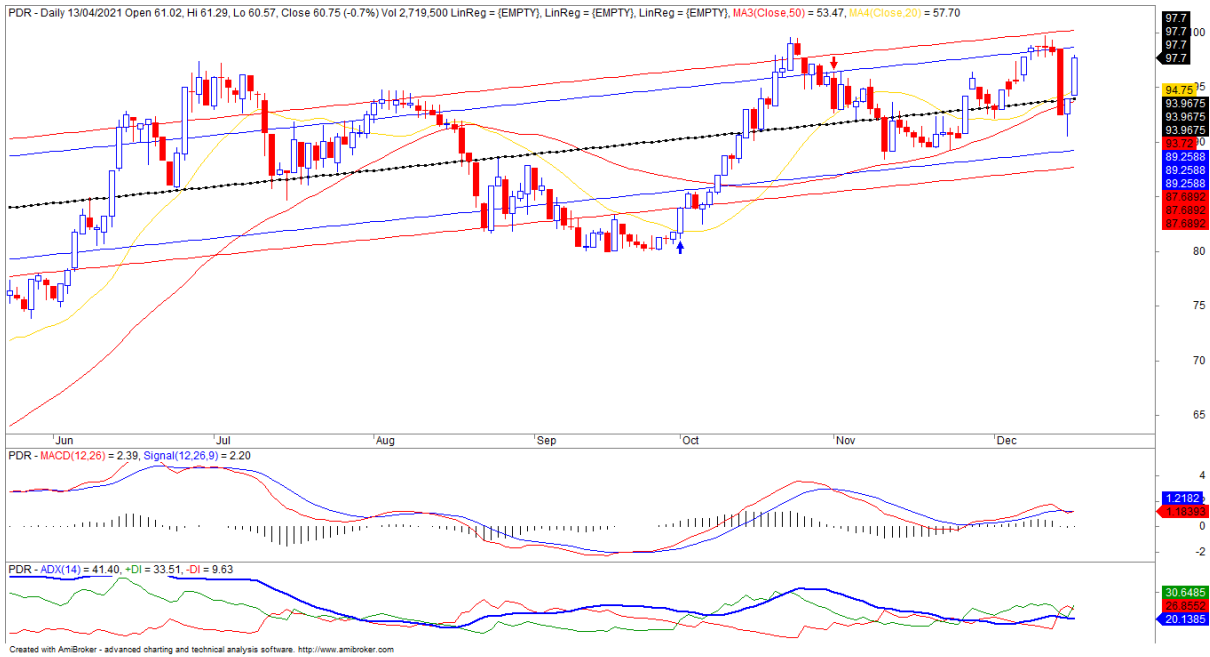


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### VN30-INDEX 中的資本化



### PDR 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
16/12/2021	1,510.0	119,549	22,538
15/12/2021	1,520.1	125,529	22,538
14/12/2021	1,518.5	149,559	25,446
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

日期	VN30F2111	交易量	持倉量
16/12/2021	1513	20,010	8,823
15/12/2021	1519.3	6,750	8,823
14/12/2021	1517	5,897	5,248
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

日期	VN30F2112	交易量	持倉量
16/12/2021	1,501.3	377	191
15/12/2021	1,515.7	345	191
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

日期	VN30F2203	交易量	持倉量
16/12/2021	1506.2	453	416
15/12/2021	1516.9	584	416
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

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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%	44,900	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	1.5%	48,400	31,118	26.1	3.2	2,708	32%	51,100	24,727
CTG	越南工商股份銀行	金融	1.7%	32,500	156,187	9.4	1.6	10,537	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	33,000	89,164	9.2	2.1	5,029	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,900	69,756	20.7	2.8	2,019	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	58,000	43,055	23.5	2.0	1,496	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	95,500	86,663	21.5	5.1	2,023	49%	101,800	48,696
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	98,600	188,715	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	0.6%	17,200	40,280	13.9	1.3	19,085	3%	17,200	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	29,700	59,169	10.6	2.1	4,727	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.2%	47,500	212,464	6.7	2.5	26,141	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	11,971	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	5.4%	160,000	188,886	78.8	8.8	1,167	32%	161,900	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	133,600	95,235	21.8	5.1	1,367	49%	145,500	75,333
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	115,000	169,465	48.4	5.0	3,033	8%	123,600	46,056
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	93,700	21,304	22.2	3.8	625	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	37,850	151,400	30.4	3.1	3,912	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.4%	97,700	48,144	30.1	7.7	4,318	3%	99,800	35,403
TPB	Tien Phong 股份商業銀行	金融	2.6%	51,200	59,990	11.6	2.4	5,192	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%	151,000	96,833	25.7	4.6	138	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.3%	50,900	50,002	23.4	3.7	15,976	39%	57,700	16,251
STB	西貢商信銀行 (sacombank)	金融	3.7%	28,600	53,917	15.3	1.6	16,730	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	49,850	175,019	10.0	2.0	14,555	22%	58,600	26,400
VCB	越南外商貿易股份銀行	金融	2.9%	99,100	367,550	17.4	3.4	960	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.3%	82,300	358,364	9.9	4.1	6,342	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	3,004	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	122,800	66,510	54.1	3.9	858	17%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.2%	86,600	180,990	19.2	5.8	3,212	54%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.0%	33,700	149,812	12.1	2.4	13,515	15%	40,722	15,556
VRE	Vincom Retail 股份公司	房地產	1.6%	30,100	68,397	31.6	2.2	7,144	30%	38,300	25,100



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