

市場可能會出現震盪階段

2021/12/28

合約走勢					
單位	收盤 點數	+/- 點數	交易量 合約	到期 日期	剩餘 時間 日
VN30F2112	1516.0	7.0	122,598	20/01	26
VN30F2201	1514.9	7.8	253	17/02	54
VN30F2203	1514.3	24.9	94	17/03	82
VN30F2206	1511.5	5.6	41	16/06	173

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量 合約	+/- %	OI	+/- %
VN30F2112	122,598	-14.6%	30,436	
VN30F2201	253	-15.1%	315	
VN30F2203	94	-24.2%	199	
VN30F2206	41	-67.2%	413	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差 點數	前一盤 點數	+/- 點數
VN30F2112	1.5	2.3	-0.9
VN30F2201	0.4	2.3	-2.0
VN30F2203	-0.3	-17.3	17.0
VN30F2206	-3.0	-0.8	-2.3

源自: Bloomberg - YSVN

合約走勢

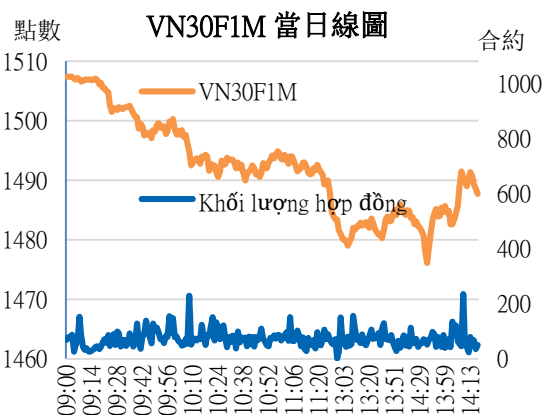
- 4 個期貨合約收漲 6-25 點。基差保持從 0-2 點的正值，表明市場情緒仍預期上漲趨勢能持續。
- VN30F2201 交易量下降 15%，VN30F2202 下降 15%，VN30F2203 下降 24%，VN30F2206 下降 67%。

VN30F1M 的評估

- VN30F2201 預期繼續其上漲勢頭，價格在平浪（A-B-C）形態的 C 波的第 3 浪處上漲，C 波的阻力位為從 1521-1528 點。同時，這是日線圖上布林帶的中線匯聚區，因此價格可以重新測試上述區域。
- 30 分鐘在日線圖上，RSI 和 MACD 均處於上漲趨勢，但形成短期下跌背離的信號。因此，VN30F2201 可能會出現 1520-1522 點的技術回調區間。

投資策略

當天策略 (Intraday)	多頭倉位考慮在 1520-1522 點開設，停損於 1524 點，止盈在 1515 點。
主要短期 趨勢策略 (Daily)	投資者觀察市場，並等待新的入場點。



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VN30F1M 合約走勢圖

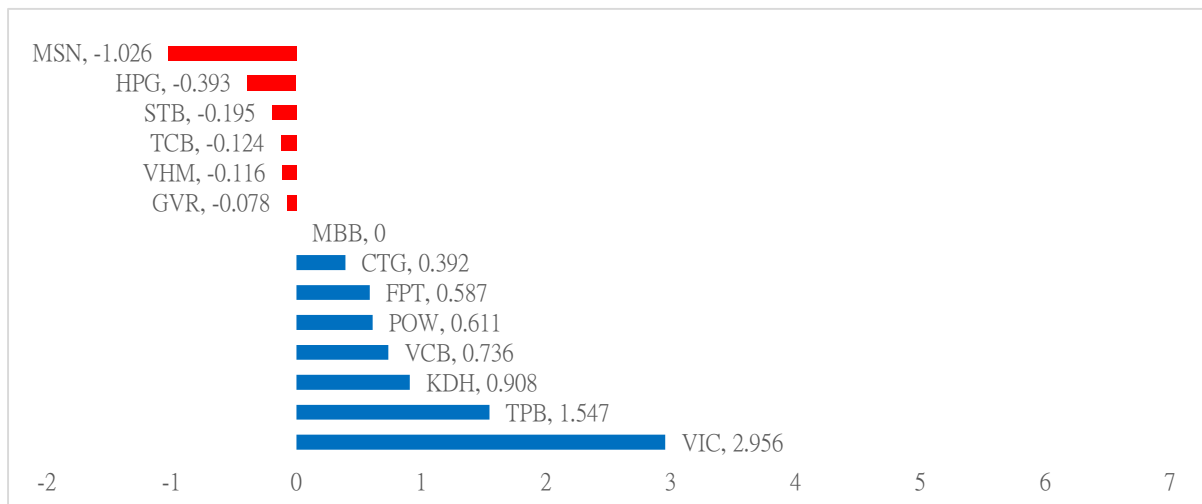


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	上漲
支撐 1	1420	1500
支撐 2	1200	1497
阻力 1	1530	1520
阻力 2	1600	1528

VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.52%，其中 VIC、TPB 和 KDH 貢獻近 5.5 點的漲幅。相比之下，MSN、HPG 和 STB 令指數失去 1.6 點。

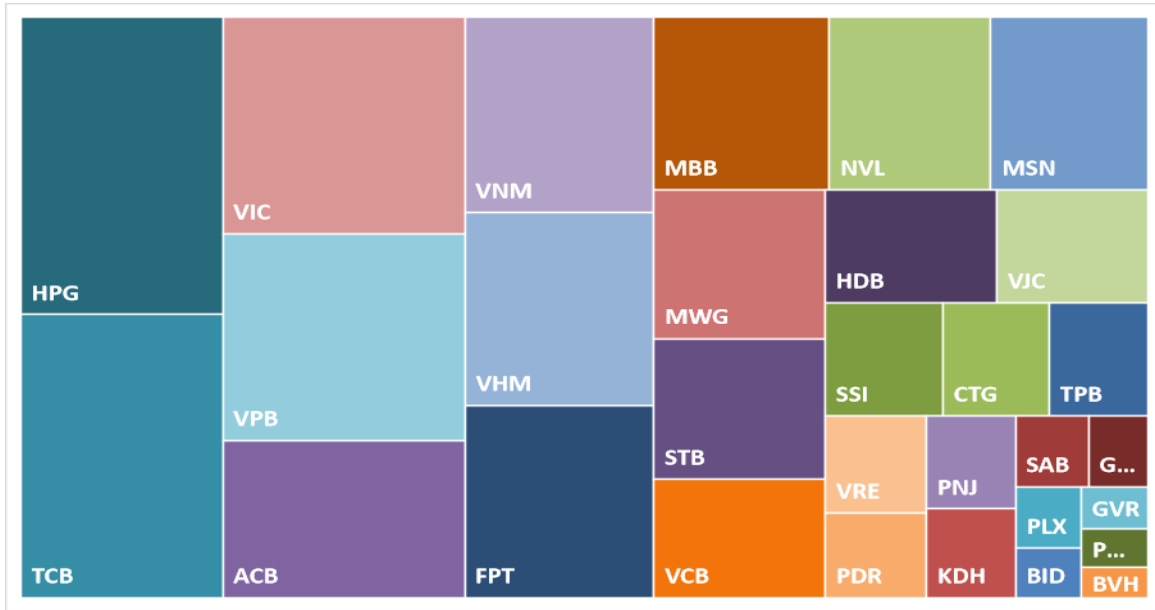
VN30-INDEX 中最有影響力的成份股



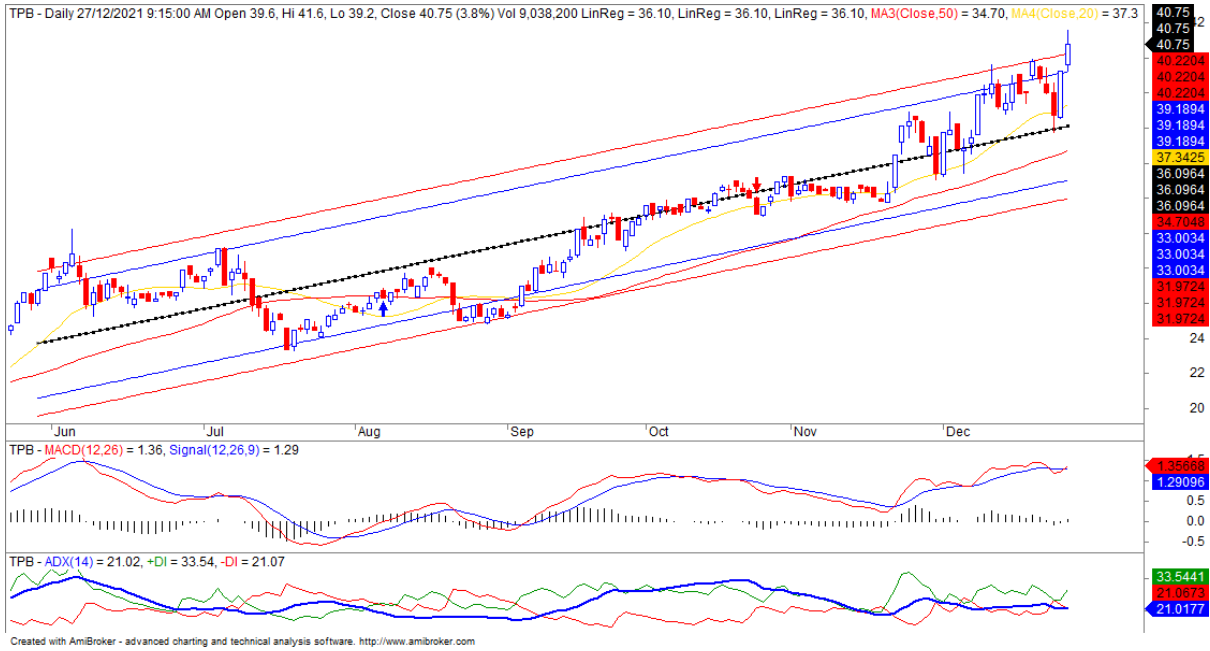


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VN30-INDEX 中的資本化



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
27/12/2021	1,516.0	122,598	30,436
24/12/2021	1,509.0	139,845	33,914
23/12/2021	1,488.2	191,171	29,357
22/12/2021	1,508.0	125,182	29,411
21/12/2021	1,512.5	113,617	28,648
20/12/2021	1,508.0	128,827	24,797
17/12/2021	1,520.0	132,974	24,797
16/12/2021	1,510.0	119,549	22,538

日期	VN30F2111	交易量	持倉量
27/12/2021	1514.9	253	315
24/12/2021	1507.1	198	358
23/12/2021	1488	513	208
22/12/2021	1510.6	249	97
21/12/2021	1514.5	120	80
20/12/2021	1507.1	195	45
17/12/2021	1516.4	424	45
16/12/2021	1513	20,010	8,823

日期	VN30F2112	交易量	持倉量
27/12/2021	1,514.3	94	199
24/12/2021	1,504.2	124	202
23/12/2021	1,488.8	114	197
22/12/2021	1,504.1	91	201
21/12/2021	1,510.9	36	209
20/12/2021	1,503.1	62	205
17/12/2021	1,514.3	106	205
16/12/2021	1,501.3	377	191

日期	VN30F2203	交易量	持倉量
27/12/2021	1511.5	41	413
24/12/2021	1505.9	125	450
23/12/2021	1481	64	440
22/12/2021	1505	52	440
21/12/2021	1511.4	49	458
20/12/2021	1503.2	51	447
17/12/2021	1512.6	15	447
16/12/2021	1506.2	453	416

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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%	35,300	178,566	18.1	2.2	2,527	17%	40,232	29,021
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	53,000	34,076	28.6	3.5	2,652	32%	53,200	25,636
CTG	越南工商股份銀行	金融	1.7%	33,400	160,512	9.7	1.7	10,512	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	33,150	89,570	9.2	2.1	4,910	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,100	68,739	20.4	2.8	2,040	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	56,100	41,644	22.7	2.0	1,400	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.2%	94,500	85,756	21.3	5.0	1,928	49%	101,800	50,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	95,900	183,548	22.4	3.7	1,621	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	18,450	43,208	14.9	1.4	22,456	3%	19,500	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	28,750	57,276	10.2	2.1	5,108	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	45,900	205,307	6.5	2.4	25,688	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.2%	28,150	106,360	9.6	1.9	11,570	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	5.7%	169,000	199,510	83.2	9.3	1,639	32%	175,000	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	134,900	96,161	22.0	5.1	1,316	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	89,000	171,808	49.1	5.0	4,249	8%	94,351	35,157
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	96,000	21,827	22.8	3.9	606	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	38,600	154,400	31.0	3.1	3,903	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,600	46,616	29.2	7.4	4,378	3%	99,800	39,473
TPB	Tien Phong 股份商業銀行	金融	2.8%	40,750	64,457	12.4	2.6	6,376	29%	41,600	16,296
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.7%	147,900	94,845	25.1	4.5	127	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.3%	49,150	48,282	22.6	3.6	17,061	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	3.6%	28,100	52,975	15.0	1.6	16,655	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	48,850	171,508	9.8	2.0	14,644	22%	58,600	29,500
VCB	越南外商貿易股份銀行	金融	3.0%	79,800	377,656	17.9	3.5	1,298	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.3%	82,800	360,542	10.0	4.1	6,605	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.7%	99,000	376,716	79.3	3.7	2,752	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	125,000	67,701	55.1	4.0	853	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.2%	86,100	179,945	19.1	5.8	2,914	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.1%	34,350	152,702	12.4	2.5	14,523	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.7%	31,300	71,124	32.8	2.3	7,273	30%	38,300	25,100



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