

市場測試 1523-1528 點的阻力位

2021/12/29

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	1520.2	4.2	138,787	20/01	25
VN30F2201	1518.8	3.9	107	17/02	53
VN30F2203	1516.9	6.4	137	17/03	81
VN30F2206	1516.8	5.3	118	16/06	172

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量 合約	+/- %	OI	+/- %
VN30F2112	138,787	10.3%	29,152	
VN30F2201	107	-70.5%	304	
VN30F2203	137	45.7%	203	
VN30F2206	118	187.8%	411	

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	-3.3	1.5	-4.8
VN30F2201	-4.7	1.5	-6.2
VN30F2203	-6.6	-4.0	-2.6
VN30F2206	-6.7	-3.0	-3.7

源自: Bloomberg - YSVN

合約走勢

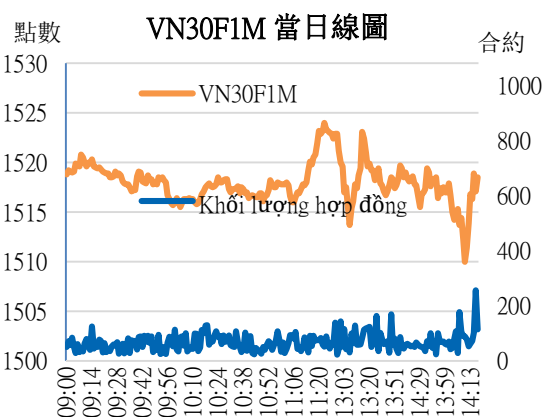
- 4 個期貨合約收漲 4-6 點。ATC 交易時段結束後，基差從 3-7 點折現至負水平。
- VN30F2201 交易量增加 10%，VN30F2202 減少 71%，VN30F2203 增加 46%，VN30F2206 增加 188%。

VN30F1M 的評估

- VN30F2201 在平波模式 (A-B-C) 的 C 波中價格上漲，C 波的阻力位從 1523-1525 點。隨著上漲楔形模式，C 波可能在 1523-1525 點結束，這也是 30 分鐘圖上波段的匯聚區。
- 30 分鐘幀上，RSI 在 70 下正在波動，顯示上漲的動力走弱。MACD 與此幀中的信號線匯聚。

投資策略

當天策略 (Intraday)	空頭倉位考慮在 1523-1525 點開設，停損於 1527 點，止盈在 1510 點和超過 1502 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。



Pham Tan Phat

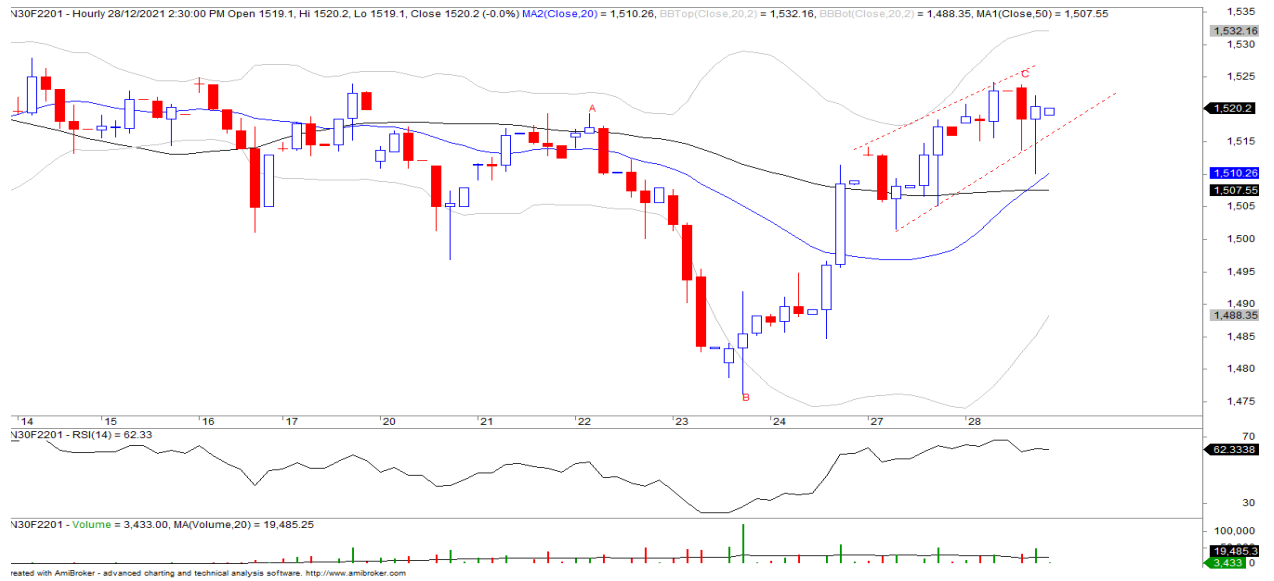
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VN30F1M 合約走勢圖

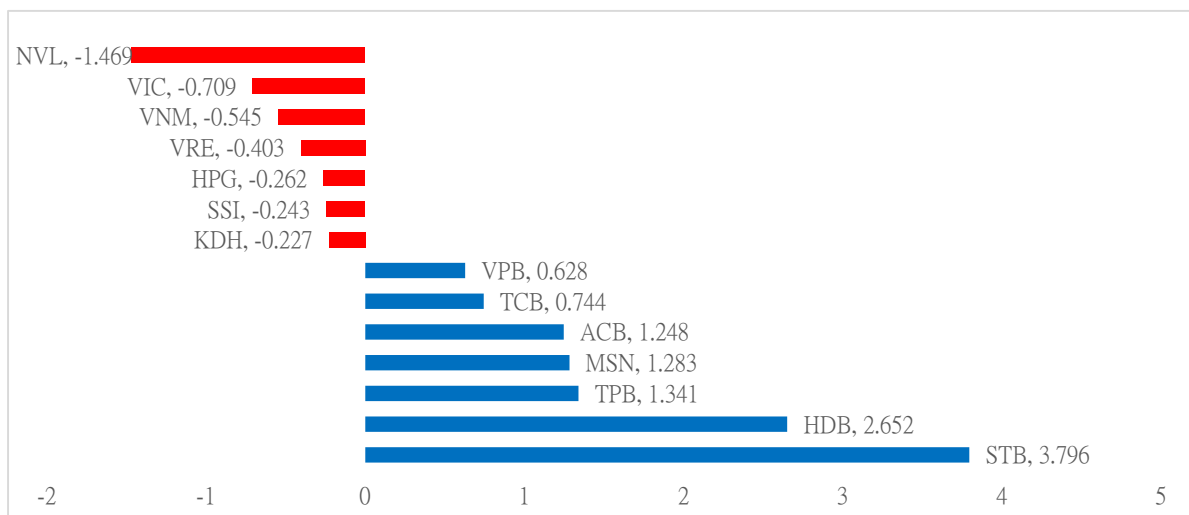


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	上漲
支撐 1	1420	1510
支撐 2	1200	1502
阻力 1	1530	1523
阻力 2	1600	1528

VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.59%，其中 STB、HDB 和 TPB 貢獻近 6.8 點的漲幅。相比之下，NVL、VIC 和 VNM 令指數失去 2.7 點。

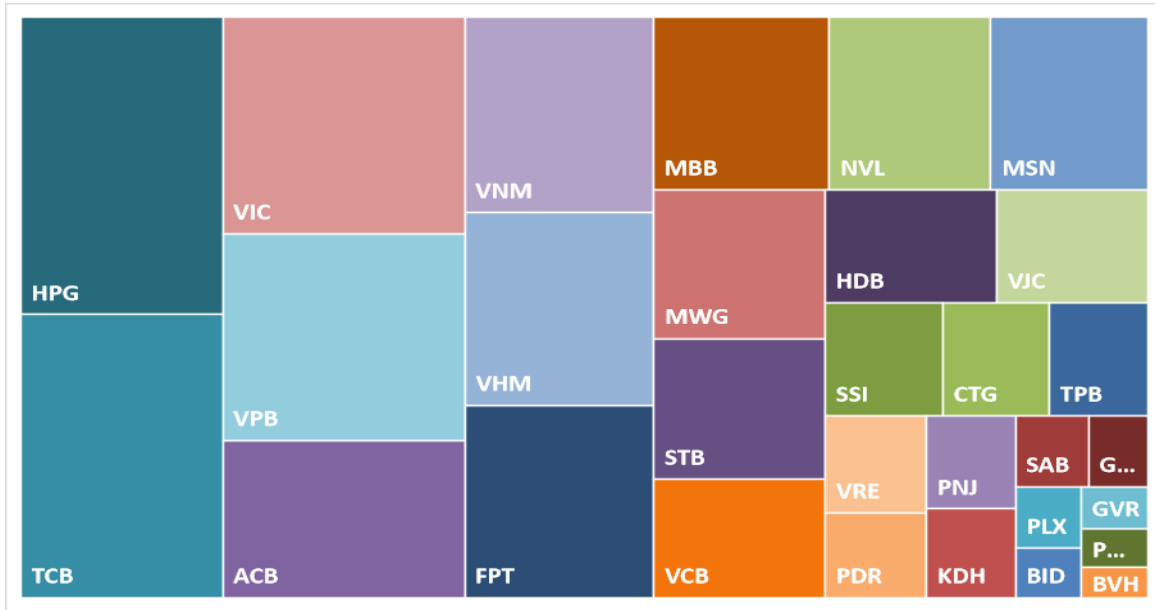
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



STB 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
28/12/2021	1,520.2	138,787	29,152
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

日期	VN30F2111	交易量	持倉量
28/12/2021	1518.8	107	304
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

日期	VN30F2112	交易量	持倉量
28/12/2021	1,516.9	137	203
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

日期	VN30F2203	交易量	持倉量
28/12/2021	1516.8	118	411
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



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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%	35,200	178,061	18.1	2.1	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%	52,500	33,754	28.3	3.5	2,675	32%	53,700	25,636
CTG	越南工商股份銀行	金融	1.7%	33,900	162,915	9.8	1.7	10,538	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	33,650	90,921	9.4	2.1	4,846	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	53,800	68,358	20.3	2.8	2,040	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	55,700	41,347	22.5	1.9	1,385	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	1,918	49%	101,800	50,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	98,100	187,758	22.9	3.8	1,612	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	18,350	42,973	14.8	1.4	22,836	3%	19,500	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	30,500	60,762	10.8	2.2	5,152	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	45,800	204,860	6.5	2.4	25,609	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.2%	28,300	106,927	9.6	1.9	11,187	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	5.8%	171,500	202,462	84.4	9.4	1,729	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%	135,800	96,803	22.2	5.2	1,307	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	87,000	167,947	48.0	4.9	4,222	8%	94,351	35,157
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	95,600	21,736	22.7	3.9	605	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	3,901	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,100	46,370	29.0	7.4	4,388	3%	99,800	39,473
TPB	Tien Phong 股份商業銀行	金融	2.8%	42,050	66,513	12.8	2.7	6,327	29%	42,200	16,296
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.7%	148,300	95,102	25.2	4.5	127	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.2%	48,800	47,939	22.5	3.5	17,082	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	3.8%	30,050	56,651	16.1	1.7	16,558	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	49,150	172,561	9.9	2.0	14,604	22%	58,600	29,500
VCB	越南外商貿易股份銀行	金融	3.0%	80,000	378,602	17.9	3.5	1,304	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.3%	82,800	360,542	10.0	4.1	6,612	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.6%	98,400	374,433	78.8	3.7	2,733	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	125,200	67,810	55.1	4.0	848	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	85,500	178,691	19.0	5.7	2,885	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.1%	34,550	153,591	12.4	2.5	14,514	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.6%	30,800	69,987	32.3	2.3	7,298	30%	38,300	25,100



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