

## 市場跟隨價格模式的窄波動

2021/12/30

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	1519.0	-1.2	101,607	20/01	24
VN30F2201	1520.0	1.2	106	17/02	52
VN30F2203	1519.2	2.6	169	17/03	80
VN30F2206	1516.2	-0.6	25	16/06	171

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/- %	OI	+/- %
VN30F2112	101,607	-28.5%	27,225	
VN30F2201	106	-36.5%	253	
VN30F2203	169	23.4%	203	
VN30F2206	25	-88.5%	503	

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	3.1	-3.3	6.4
VN30F2201	4.1	-3.3	7.4
VN30F2203	3.3	-6.9	10.2
VN30F2206	0.3	-6.7	7.0

源自: Bloomberg - YSVN

### 合約走勢

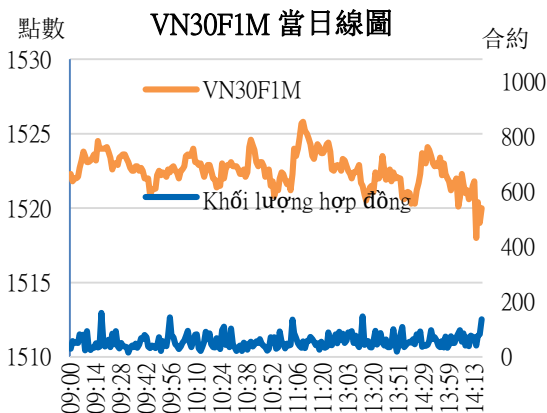
- 4 個期貨合約在盤中收窄，主要走勢為橫盤整理。基差從當天的 1-4 點恢復到略為正數的狀態。
- VN30F2201 交易量增加 10%，VN30F2202 減少 71%，VN30F2203 增加 46%，VN30F2206 增加 188%。

### VN30F1M 的評估

- 在 1H 幀中，價格線在 1525-1526 點遇到阻力位。RSI 也正在波動並下跌，而 MACD 也顯示在上幀中的賣出信號。
- 根據艾略特波浪的觀點，VN30F2201 預測平波模式（A-B-C）的 C 波結束，C 波的阻力位為 1523-1525 點。因此，VN30F2201 正在回到修正區間，當價格未能突破 1522-1523 點區或價格突破 1510 點時將被確認。

### 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。



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### VN30F1M 合約走勢圖

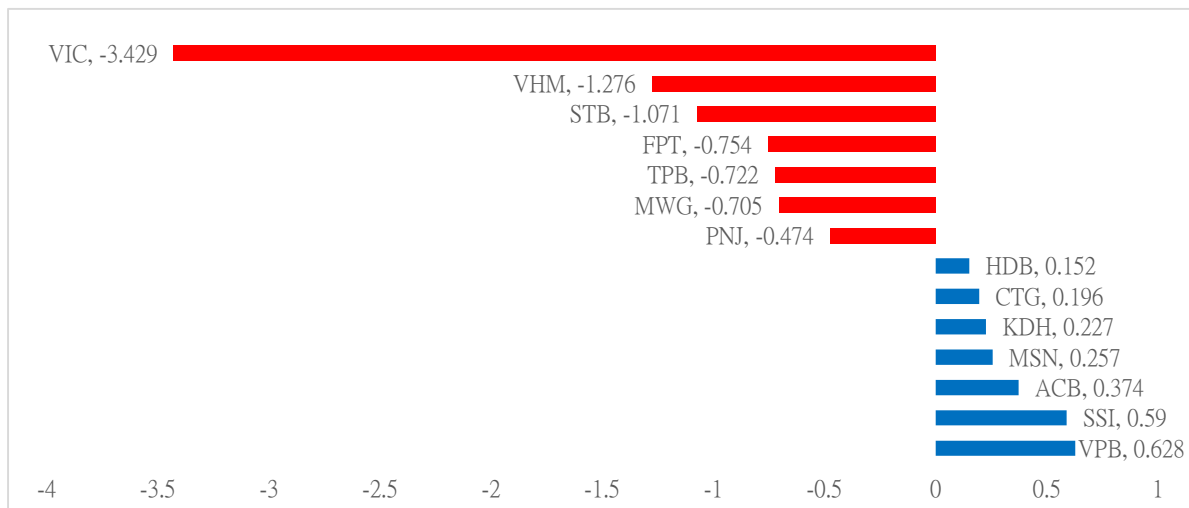


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	上漲
支撐 1	1420	1510
支撐 2	1200	1502
阻力 1	1530	1523
阻力 2	1600	1528

### VN30-INDEX 指數走勢

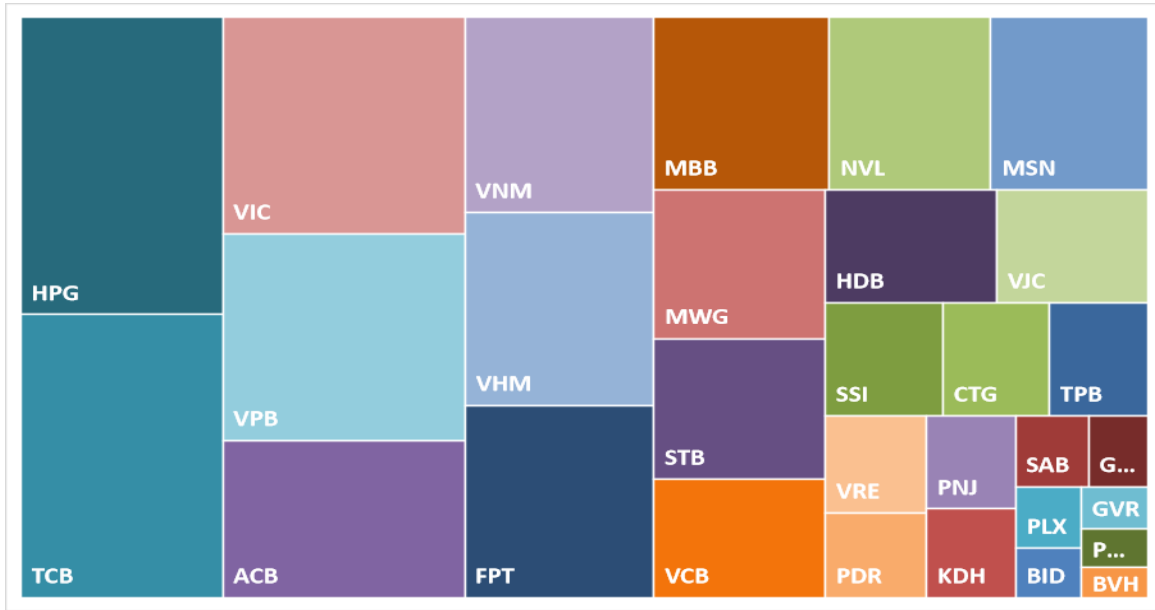
VN30-Index 收盤下跌 0.5%，其中 VIC、VHM 和 STB 令指數失去超過 5.7 點。相比之下，VPB、SSI 和 ACB 令指數失去 1.5 點。

### VN30-INDEX 中最有影響力的成份股

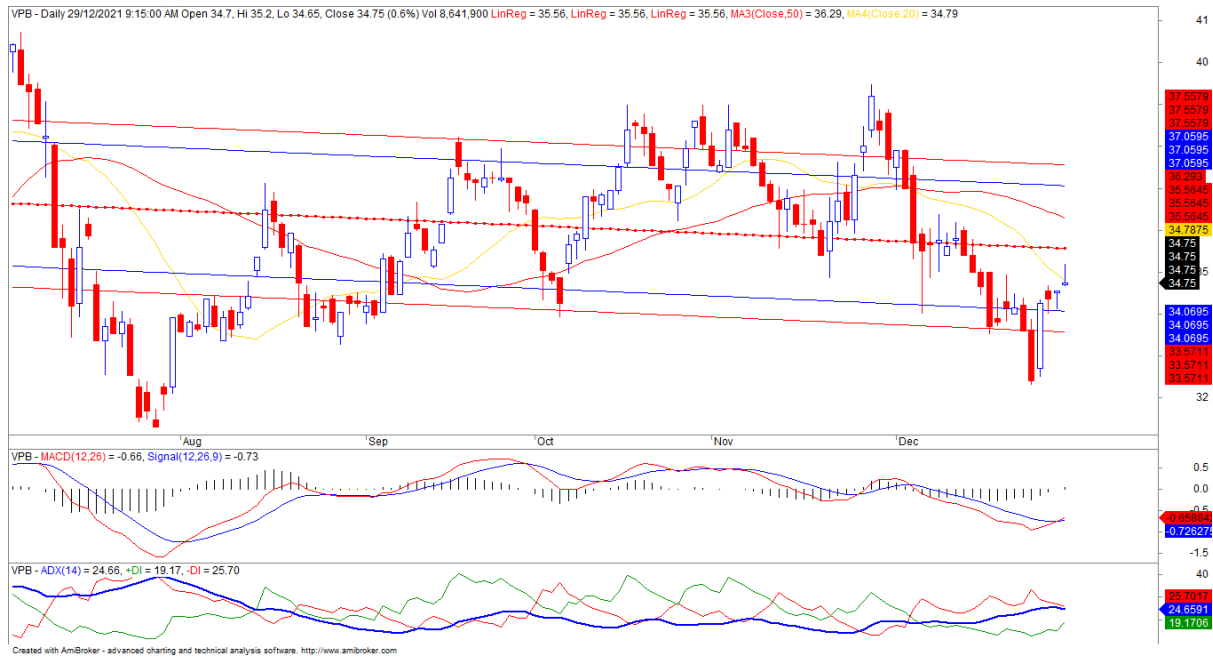


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VN30-INDEX 中的資本化



VPB 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
29/12/2021	1,519.0	101,607	27,225
28/12/2021	1,520.2	142,193	27,225
27/12/2021	1,516.0	125,770	29,152
24/12/2021	1,509.0	143,620	30,436
23/12/2021	1,488.2	195,699	33,914
22/12/2021	1,508.0	132,208	29,357
21/12/2021	1,512.5	121,868	29,411
20/12/2021	1,508.0	135,638	28,648

日期	VN30F2111	交易量	持倉量
29/12/2021	1520	106	253
28/12/2021	1518.8	167	253
27/12/2021	1514.9	363	304
24/12/2021	1507.1	298	315
23/12/2021	1488	633	358
22/12/2021	1510.6	319	208
21/12/2021	1514.8	120	97
20/12/2021	1507.1	195	80

日期	VN30F2112	交易量	持倉量
29/12/2021	1,519.2	169	203
28/12/2021	1,516.6	137	203
27/12/2021	1,510.5	94	203
24/12/2021	1,489.4	124	199
23/12/2021	1,488.8	114	202
22/12/2021	1,504.1	91	197
21/12/2021	1,510.9	36	201
20/12/2021	1,503.1	62	209

日期	VN30F2203	交易量	持倉量
29/12/2021	1516.2	25	503
28/12/2021	1516.8	218	503
27/12/2021	1511.5	41	411
24/12/2021	1505.9	125	413
23/12/2021	1481	64	450
22/12/2021	1505	52	440
21/12/2021	1512.1	49	440
20/12/2021	1503.2	51	458



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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	2,524	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	2,661	32%	54,800	25,636
CTG	越南工商股份銀行	金融	1.8%	34,150	164,116	9.9	1.7	10,626	26%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.6%	33,800	91,326	9.4	2.1	4,826	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,000	68,612	20.4	2.8	2,031	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	55,200	40,976	22.3	1.9	1,364	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.2%	93,600	84,939	21.1	5.0	1,903	49%	101,800	50,087
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	97,000	185,653	22.6	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%	18,000	42,154	14.5	1.4	23,071	3%	19,500	9,980
HDB	胡志明市發展商業股份銀行	金融	3.1%	30,600	60,962	10.9	2.2	5,249	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	25,365	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	11,141	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	5.8%	172,000	203,052	84.7	9.4	1,827	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%	134,400	95,805	21.9	5.1	1,261	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	4,218	8%	94,351	35,157
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	93,200	21,191	22.1	3.8	603	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	36,900	147,600	29.7	3.0	3,905	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	93,000	45,828	28.7	7.3	4,384	3%	99,800	39,961
TPB	Tien Phong 股份商業銀行	金融	2.8%	41,350	65,406	12.6	2.6	6,330	29%	42,450	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	128	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.3%	49,650	48,774	22.9	3.6	17,066	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	3.8%	29,500	55,614	15.8	1.7	17,081	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	49,100	172,386	9.9	2.0	14,614	22%	58,600	29,500
VCB	越南外商貿易股份銀行	金融	3.0%	79,500	376,236	17.8	3.4	1,312	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.3%	81,700	355,752	9.2	3.1	6,602	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.4%	95,500	363,398	76.5	3.6	2,714	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	841	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	85,200	178,064	18.9	5.7	2,832	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.2%	34,750	154,480	12.5	2.5	14,404	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.6%	30,550	69,419	32.0	2.3	7,330	30%	38,300	25,100



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