

市場測試在 1534 點區

2021/12/31

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	1525.5	6.5	100,162	20/01	20
VN30F2201	1524.2	4.2	196	17/02	48
VN30F2203	1526.7	7.5	10	17/03	76
VN30F2206	1526.0	9.8	25	16/06	167

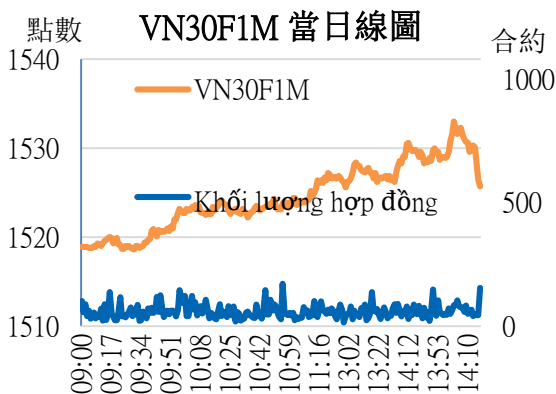
源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量 合約	+/- %	OI	+/- %
VN30F2112	100,162	-4.2%	29,036	
VN30F2201	196	-46.4%	521	
VN30F2203	10	-94.1%	202	
VN30F2206	25	-80.0%	394	

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	5.9	3.1	2.8
VN30F2201	4.6	3.1	1.5
VN30F2203	7.1	3.3	3.8
VN30F2206	6.4	0.3	6.1

源自: Bloomberg - YSVN



合約走勢

- 4 個期貨合約當日收漲 4-10 點。基差繼續擴大至 5-7 點的正數，顯示上漲趨勢有望繼續。
- VN30F2201 交易量下降 4%，VN30F2202 下降 46%，VN30F2203 下降 94%，VN30F2206 下降 80%。

VN30F1M 的評估

- VN30F2201 繼續上漲的趨勢，但價格圖表正在逼近 1534 點的短期阻力位，對應斐波那契回撤位的 61.8%。RSI 也正在波動，形成下跌背離的信號，顯示短期上漲趨勢正在減弱並進入震盪的階段。
- 預計下个交易日，VN30F2201 將在 1524-1525 點獲得支撐，重新測試 1533-1534 點的強勁阻力位，但該區域可能會出現調整的風險。

投資策略

當天策略 (Intraday)	多頭倉位考慮在 1523-1525 點開設，停損於 1522 點，止盈在 1533-1534 點。 同時，空頭倉位考慮在 1534-1535 點開設，停損於 1537 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

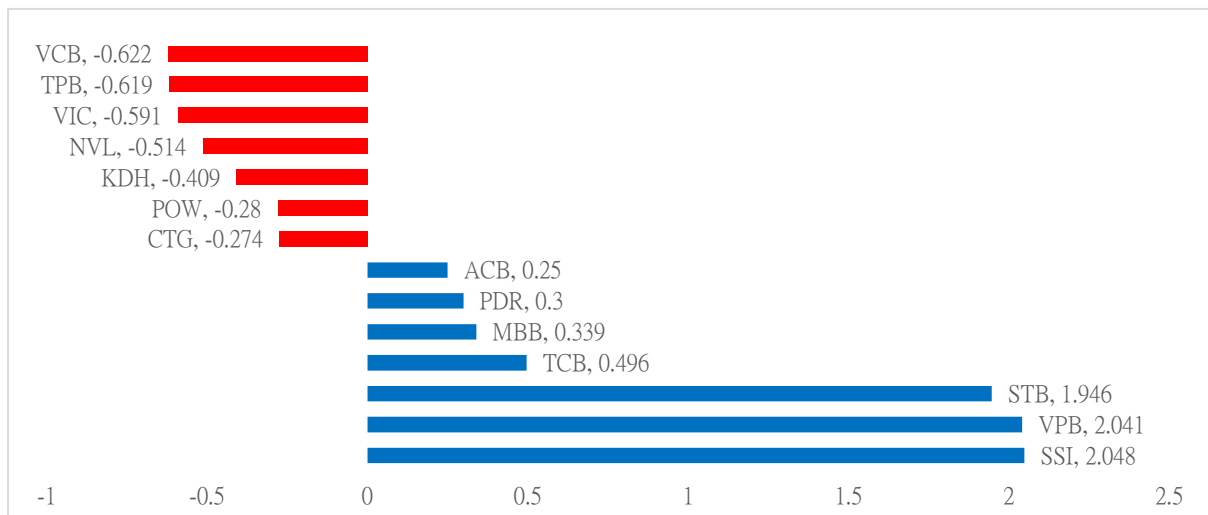


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	橫盤
支撐 1	1420	1524
支撐 2	1200	1520
阻力 1	1530	1534
阻力 2	1600	1540

VN30-INDEX 指數走勢

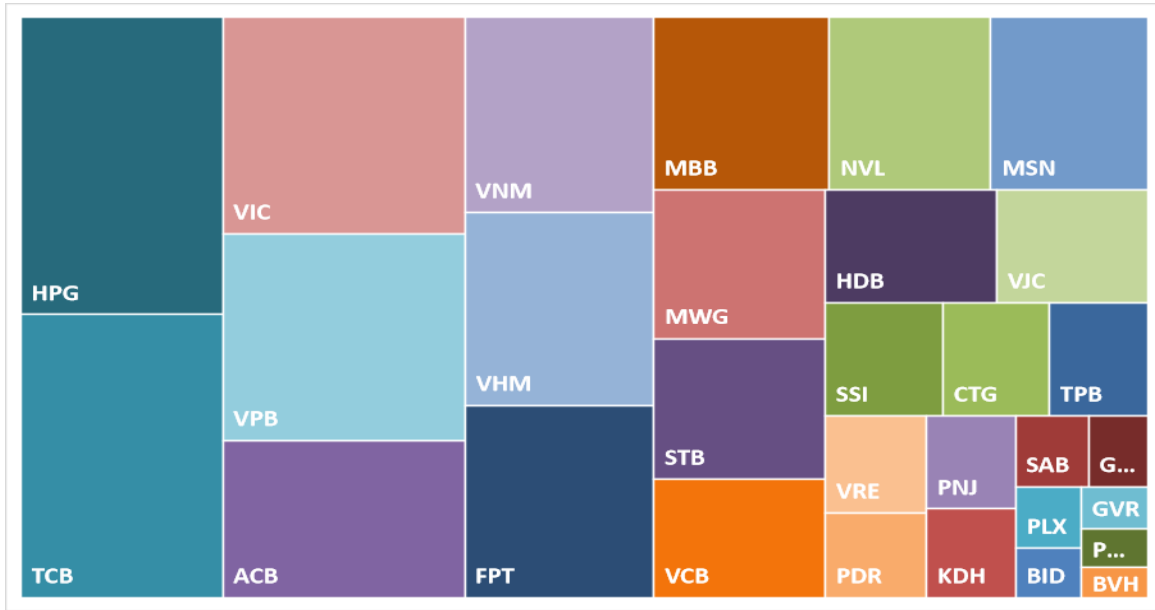
VN30-Index 收盤上漲 0.24%，其中 SSI、VPB 和 STB 貢獻近 6 點的漲勢。相比之下，VCB、TPB 和 VIC 令指數失去 1.8 點。

VN30-INDEX 中最有影響力的成份股

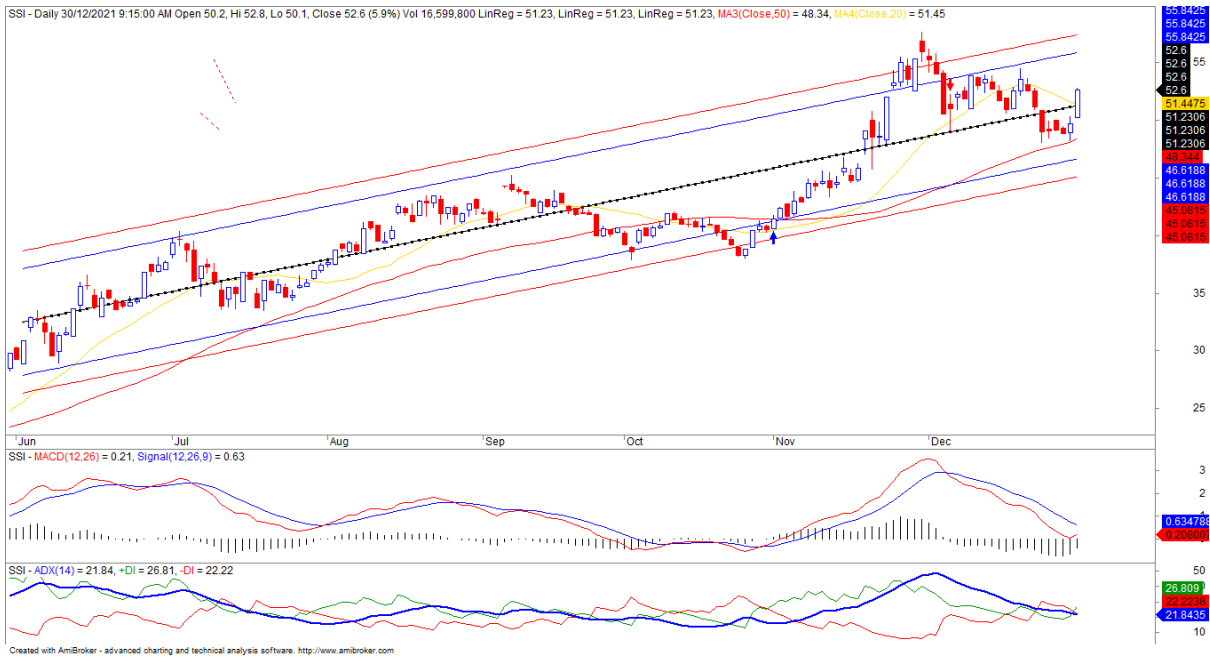


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VN30-INDEX 中的資本化



SSI 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
30/12/2021	1,525.5	100,162	29,036
29/12/2021	1,519.0	104,588	29,036
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

日期	VN30F2111	交易量	持倉量
30/12/2021	1524.2	196	521
29/12/2021	1520	366	521
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

日期	VN30F2112	交易量	持倉量
30/12/2021	1,526.7	10	202
29/12/2021	1,519.2	169	202
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

日期	VN30F2203	交易量	持倉量
30/12/2021	1526	25	394
29/12/2021	1516.2	125	394
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



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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%	35,400	179,072	18.2	2.2	2,507	17%	40,232	29,021
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	52,100	33,497	28.1	3.4	2,690	32%	54,800	25,909
CTG	越南工商股份銀行	金融	1.7%	33,800	162,434	9.8	1.7	10,680	26%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.6%	33,900	91,596	9.4	2.2	4,845	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,000	68,612	20.4	2.8	2,007	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	55,100	40,902	22.3	1.9	1,351	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	1,896	49%	101,800	50,435
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	1,550	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	17,450	40,866	14.1	1.4	23,286	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	5,305	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	45,700	204,413	6.4	2.4	25,054	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.2%	28,450	107,493	9.7	1.9	11,169	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	1,902	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%	134,300	95,734	21.9	5.1	1,251	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	86,300	166,596	47.6	4.9	4,226	8%	94,351	35,157
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	92,500	21,031	22.0	3.8	596	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	37,000	148,000	29.7	3.0	3,929	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,400	46,518	29.1	7.4	4,368	3%	99,800	40,856
TPB	Tien Phong 股份商業銀行	金融	2.8%	40,750	64,457	12.4	2.6	6,300	29%	42,450	16,296
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	148,900	95,487	25.3	4.5	127	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.4%	52,600	51,672	24.2	3.8	17,110	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	3.9%	30,500	57,499	16.3	1.7	17,175	17%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	49,300	173,088	9.9	2.0	14,623	22%	58,600	29,600
VCB	越南外商貿易股份銀行	金融	2.9%	78,400	371,030	17.6	3.4	1,310	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.2%	81,600	355,316	9.2	3.1	6,600	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.4%	95,000	361,495	76.1	3.6	2,712	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	126,000	68,243	55.5	4.0	842	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	85,300	178,273	18.9	5.7	2,790	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.3%	35,400	157,370	12.7	2.5	14,348	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.6%	30,500	69,306	32.0	2.3	7,354	30%	38,300	25,100



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