

市場鞏固上漲的趨勢

2022/01/05

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	1558.5	21.5	82,662	20/01	18
VN30F2201	1555.4	18.6	320	17/02	46
VN30F2203	1555.9	24.0	28	17/03	74
VN30F2206	1555.0	23.7	73	16/06	165

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	82,662	-26.8%	30,711	
VN30F2201	320	45.5%	282	
VN30F2203	28	75.0%	206	
VN30F2206	73	-43.0%	386	

源自: Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	-0.4	1.3	-1.7
VN30F2201	-3.5	1.3	-4.8
VN30F2203	-3.0	-3.8	0.8
VN30F2206	-3.9	-4.4	0.5

源自: Bloomberg - YSVN

合約走勢

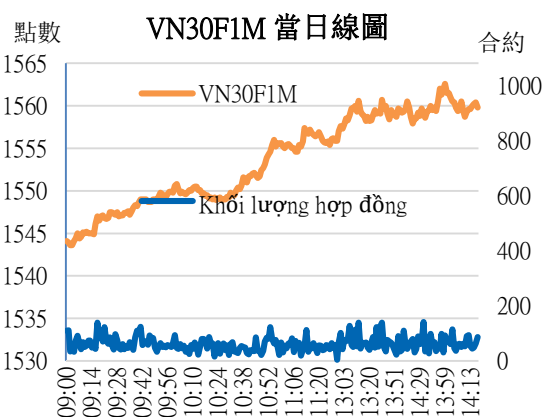
- 4 個期貨合約繼續強勢上漲，漲幅為 19-24 點。基差繼續緊隨股票指數，顯示期貨市場尚未進入過度樂觀期。
- VN30F2201 交易量減少 27%，VN30F2202 增加 46%，VN30F2203 增加 75%，VN30F2206 減少 43%。

VN30F1M 的評估

- 在 1H 幀中，VN30F2201 正在加速其上漲勢頭，附近在 1568 點的阻力位，相當於 100% 斐波那契投影水平和布林線。
- 同時，從艾略特波的角度來看，VN30F2201 從 1476 點處於波腳的上漲波 3 中，因此上漲預測依然存在。

投資策略

當天策略 (Intraday)	投資者考慮在 1557-1558 點開設多頭，停損於 1553 點，止盈在 1567-1568 點。
主要短期 趨勢策略 (Daily)	投資者考慮在 1550-1555 點開設多頭，停損於 1545 點，止盈在 1573-1575 點。



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VN30F1M 合約走勢圖

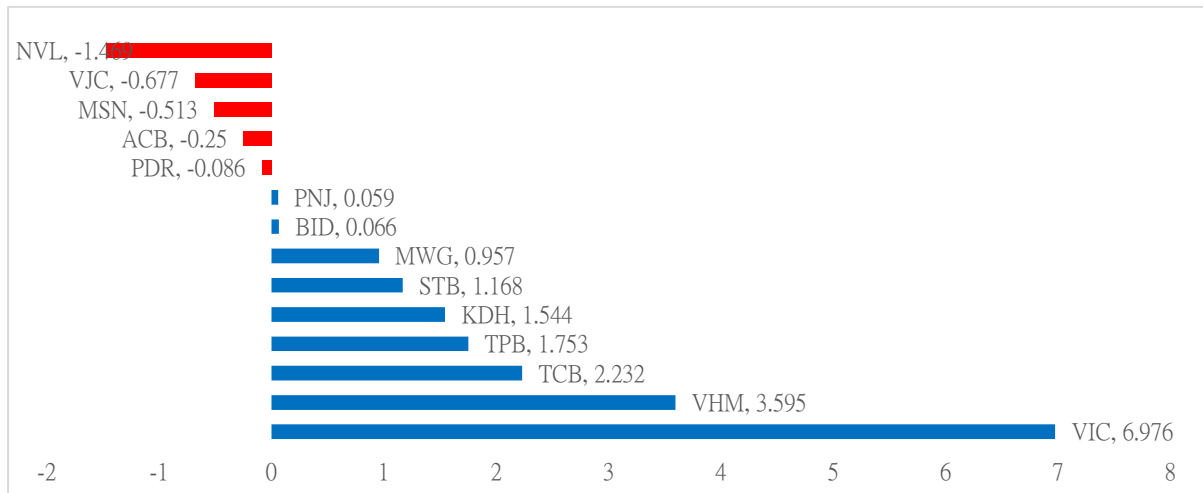


	VN30F2112-Daily	VN30F2112-1H
趨勢	上漲	上漲
支撐 1	1420	1557
支撐 2	1200	1553
阻力 1	1573	1567
阻力 2	1600	1570

VN30-INDEX 指數走勢

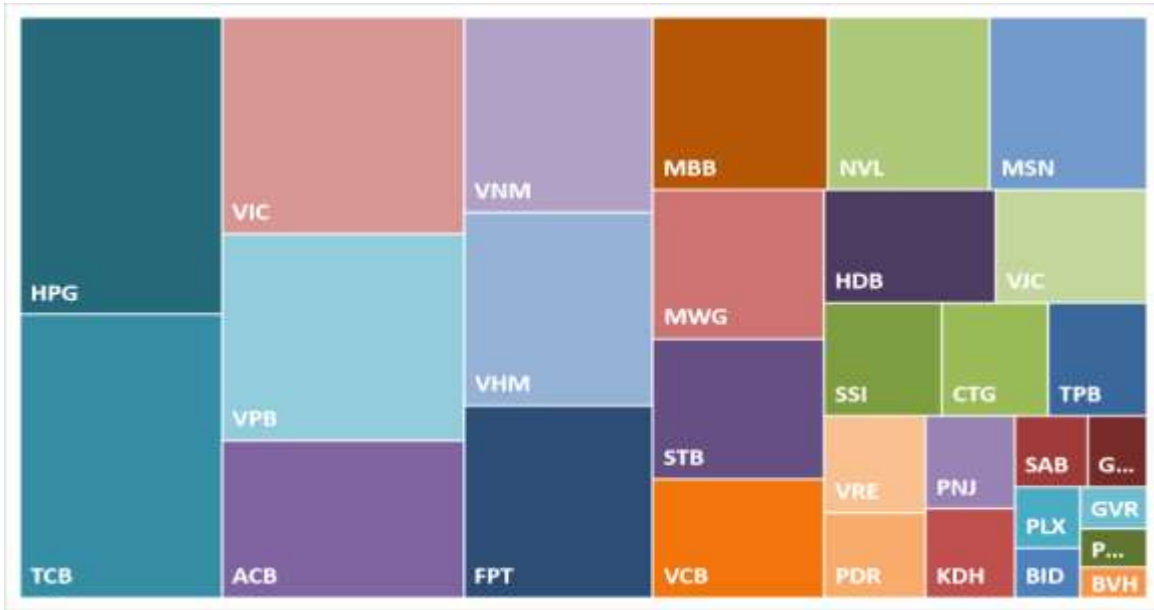
VN30-Index 收盤上漲 1.51%，其中 VIC、VHM 和 TCB 貢獻超過 12.7 點的漲幅。相比之下，NVL、VJC 和 MSN 令指數失去 2.6 點。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VIC 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
04/01/2022	1,558.5	82,662	30,711
03/01/2022	1,537.0	112,972	30,711
31/12/2021	1,537.0	112,972	30,711
30/12/2021	1,525.5	102,713	30,769
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

日期	VN30F2111	交易量	持倉量
04/01/2022	1555.4	320	282
03/01/2022	1536.8	220	282
31/12/2021	1536.8	220	282
30/12/2021	1524.2	496	275
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

日期	VN30F2112	交易量	持倉量
04/01/2022	1,555.9	28	206
03/01/2022	1,531.9	16	206
31/12/2021	1,531.9	16	206
30/12/2021	1,523.8	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

日期	VN30F2203	交易量	持倉量
04/01/2022	1555	73	386
03/01/2022	1531.3	128	386
31/12/2021	1531.3	128	386
30/12/2021	1525.8	125	488
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



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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%	37,400	189,189	19.2	2.3	2,534	17%	40,232	29,021
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	54,400	34,976	29.3	3.6	2,696	32%	54,800	25,909
CTG	越南工商股份銀行	金融	1.7%	34,750	167,000	10.1	1.8	10,658	26%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	34,400	92,947	9.6	2.2	4,831	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	55,900	71,026	21.1	2.9	1,965	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	56,900	42,238	23.0	2.0	1,337	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.0%	93,500	84,848	21.0	5.0	1,886	49%	101,800	50,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	101,900	195,032	23.8	4.0	1,505	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	18,700	43,793	15.1	1.5	23,060	3%	19,500	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	31,100	61,958	11.1	2.2	5,360	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	46,750	209,109	6.6	2.5	24,519	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.2%	29,100	109,949	9.9	2.0	11,104	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	5.6%	170,000	200,691	83.7	9.3	2,039	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%	137,800	98,228	22.5	5.2	1,243	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	89,000	171,808	49.1	5.0	4,201	8%	94,351	35,157
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	96,500	21,941	22.9	3.9	600	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	37,600	150,400	30.2	3.1	3,886	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,800	46,715	29.2	7.5	4,393	3%	99,800	40,938
TPB	Tien Phong 股份商業銀行	金融	2.8%	42,750	67,620	13.0	2.7	6,147	29%	43,250	16,296
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	157,000	100,681	26.7	4.7	128	62%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.4%	53,000	52,064	24.4	3.9	17,163	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	4.0%	32,100	60,515	17.2	1.8	17,541	18%	33,900	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	50,900	178,706	10.3	2.0	14,542	22%	58,600	29,600
VCB	越南外商貿易股份銀行	金融	2.9%	79,000	373,870	17.7	3.4	1,299	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.3%	85,100	370,557	9.6	3.2	6,614	23%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.7%	101,000	384,327	80.9	3.8	2,687	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	843	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	86,700	181,199	19.2	5.8	2,755	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.3%	36,050	160,259	13.0	2.6	14,266	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.6%	31,150	70,783	32.7	2.3	7,361	30%	38,300	25,100



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