

優先在盤中的交易活動

2022/01/06

合約走勢

| 單位 | 收盤 | | 交易量 | 到期日 | 剩餘時間 |
|-----------|--------|------|--------|-------|------|
| | 點數 | +/- | | | |
| VN30F2201 | 1545.1 | -3.9 | 94,315 | 20/01 | 14 |
| VN30F2202 | 1543.0 | -4.0 | 245 | 17/02 | 42 |
| VN30F2203 | 1543.3 | -6.3 | 51 | 17/03 | 70 |
| VN30F2206 | 1542.0 | -6.6 | 53 | 16/06 | 161 |

源自 Bloomberg - YSVN

合約更改交易量和持倉量

| 單位 | 交易量 | | OI | +/- |
|-----------|--------|-------|--------|-----|
| | 合約 | % | | |
| VN30F2201 | 94,315 | 15.5% | 28,827 | |
| VN30F2202 | 245 | 96.0% | 267 | |
| VN30F2203 | 51 | 45.7% | 197 | |
| VN30F2206 | 53 | 55.9% | 380 | |

源自：Bloomberg - YSVN

合約的基差變動

| 單位 | 基差 | | 前一盤 | +/- |
|-----------|------|-----|------|-----|
| | 點數 | 點數 | | |
| VN30F2201 | 0.1 | 3.0 | -2.8 | |
| VN30F2202 | -2.0 | 3.0 | -4.9 | |
| VN30F2203 | -1.7 | 3.6 | -5.2 | |
| VN30F2206 | -3.0 | 2.6 | -5.5 | |

源自：Bloomberg - YSVN

合約走勢

- 4 個期貨合約橫盤移動，下跌 4-7 點。合約的基差當日收窄，並緊跟 VN30 指數。
- VN30F2201 交易量增加 16%，VN30F2202 增加 96%，VN30F2203 增加 46%，VN30F2206 增加 56%。

VN30F1M 的評估

- VN30F2201 在 1543-1557 點區間累計，Bollinger 向下移動，價格圖創出低位高位，短期內以賣盤為主。
- RSI 指標的跌勢已經放緩，但上漲勢頭仍然疲弱，並且 MACD 仍低於信號線，因此未來幾個交易日中仍需要更多的時間確認走勢。當價格突破 1544-1557 點區間時，趨勢會更加清晰。

投資策略

當天策略 (Intraday)

投資者在 1548-1550 考慮空頭策略，停損於 1554 點，並在 1543-1545 點區止盈。

主要短期趨勢策略 (Daily)

投資者考慮繼續持有多頭，在 1540 點止損，並在 1553-1555 點或 1568 點以上止盈。



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VN30F1M 合約走勢圖

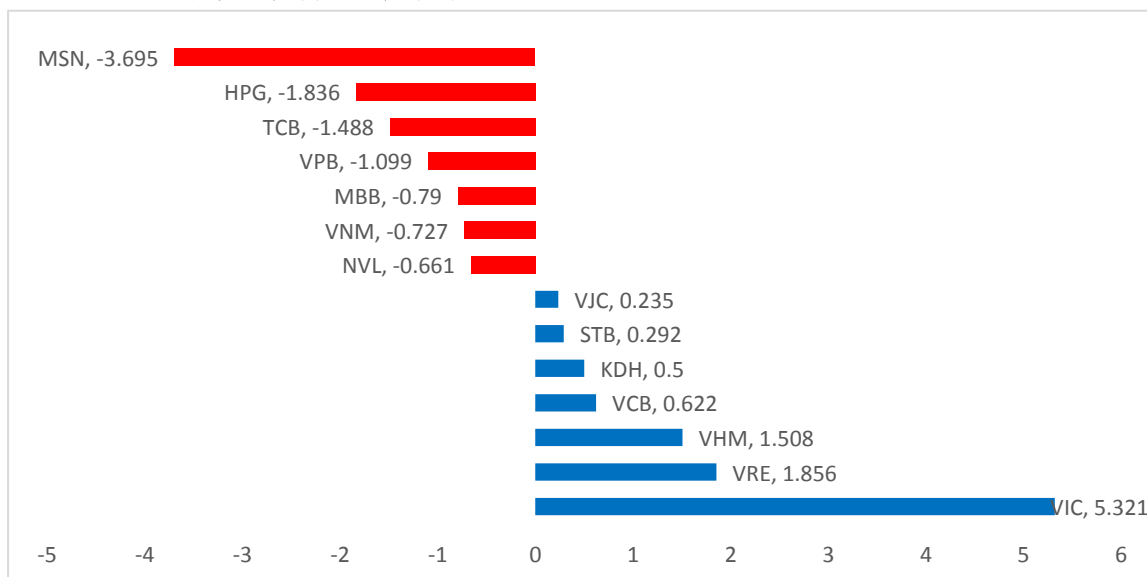


| | VN30F2201-Daily | VN30F2201-1H |
|------|-----------------|--------------|
| 趨勢 | 上漲 | 橫盤 |
| 支撐 1 | 1420 | 1545 |
| 支撐 2 | 1200 | 1540 |
| 阻力 1 | 1573 | 1555 |
| 阻力 2 | 1600 | 1563 |

VN30-INDEX 指數走勢

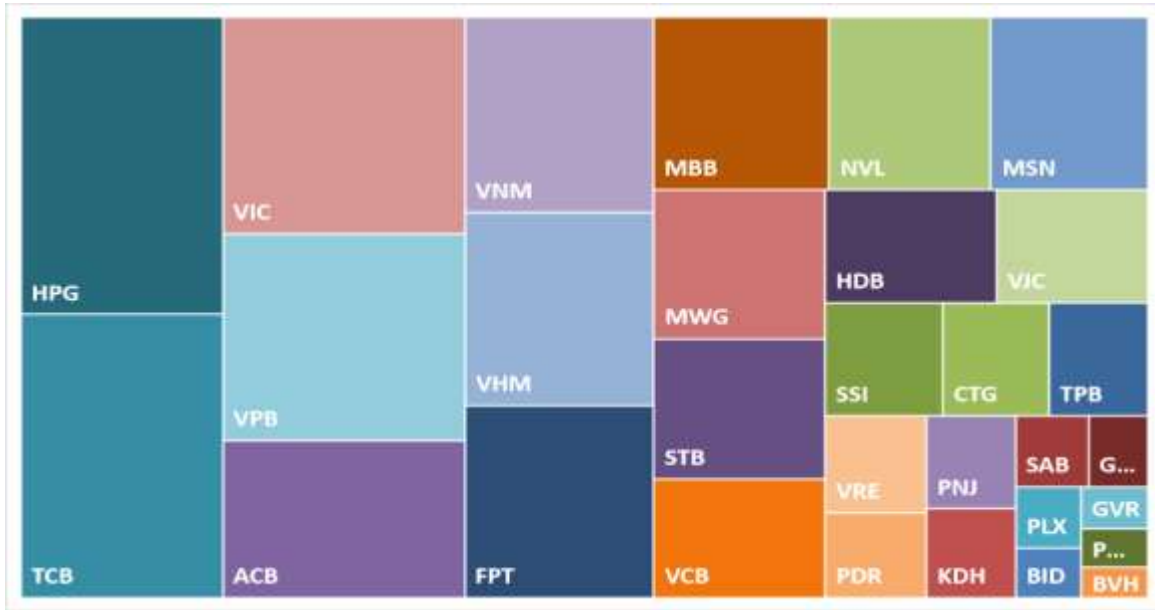
VN30-Index 收跌 0.07%，其中 MSN、HPG、TCBB 下跌 7 點。相比之下，VIC、VRE、VHM 貢獻了 8.6 點以上的漲幅。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VRE 的走勢圖





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期貨合約的價格，交易量和持倉量

| 日期 | VN30F2201 | 交易量 | 持倉量 |
|------------|-----------|---------|--------|
| 06/01/2022 | 1,545.1 | 94,315 | 28,827 |
| 05/01/2022 | 1,549.0 | 81,630 | 28,827 |
| 04/01/2022 | 1,558.5 | 82,662 | 30,402 |
| 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 |

| 日期 | VN30F2202 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 06/01/2022 | 1543 | 245 | 267 |
| 05/01/2022 | 1547 | 125 | 267 |
| 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 |

| 日期 | VN30F2203 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 06/01/2022 | 1,543.3 | 51 | 197 |
| 05/01/2022 | 1,549.6 | 35 | 197 |
| 04/01/2022 | 1,555.9 | 28 | 210 |
| 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 |

| 日期 | VN30F2206 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 06/01/2022 | 1542 | 53 | 380 |
| 05/01/2022 | 1548.6 | 34 | 380 |
| 04/01/2022 | 1555 | 73 | 370 |
| 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 |



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% | 38,000 | 192,224 | 19.5 | 2.3 | 2,556 | 17% | 40,232 | 29,021 |
| KDH | Khang Dien 房屋貿易投資股份公司 | 房地產 | 1.7% | 56,800 | 36,519 | 30.6 | 3.7 | 2,791 | 32% | 57,500 | 25,909 |
| CTG | 越南工商股份銀行 | 金融 | 1.7% | 34,000 | 163,396 | 9.9 | 1.7 | 10,570 | 26% | 42,535 | 22,314 |
| ACB | 亞洲商業股份銀行 | 金融 | 5.5% | 33,750 | 91,191 | 9.4 | 2.1 | 4,813 | 30% | 38,200 | 19,600 |
| PLX | 越南油氣集團 | 能源 | 0.5% | 55,500 | 70,518 | 20.9 | 2.9 | 1,954 | 17% | 62,400 | 45,500 |
| BVH | Bao Viet 集團 | 金融 | 0.3% | 56,200 | 41,719 | 22.7 | 2.0 | 1,288 | 26% | 71,200 | 47,000 |
| FPT | FPT 發展投資工藝股份公司 | 科技 | 5.1% | 93,500 | 84,848 | 21.0 | 5.0 | 1,897 | 49% | 101,800 | 50,957 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 0.7% | 103,700 | 198,477 | 24.2 | 4.0 | 1,439 | 3% | 128,400 | 72,500 |
| POW | 越南天然氣股份總公司 | 公用服務 | 0.6% | 19,250 | 45,081 | 15.5 | 1.5 | 23,406 | 3% | 19,950 | 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 | 5,544 | 17% | 33,950 | 16,160 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 7.8% | 46,100 | 206,202 | 6.5 | 2.5 | 23,979 | 24% | 58,400 | 27,407 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.1% | 28,350 | 107,115 | 9.6 | 1.9 | 11,057 | 23% | 32,926 | 15,778 |
| MSN | Masan 集團股份公司 | 必需消費品 | 5.1% | 153,800 | 181,566 | 75.7 | 8.4 | 2,072 | 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% | 137,500 | 98,015 | 22.4 | 5.2 | 1,235 | 49% | 145,500 | 77,333 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 4.2% | 88,200 | 170,263 | 48.6 | 5.0 | 4,251 | 8% | 94,351 | 35,992 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 1.2% | 94,600 | 21,509 | 22.4 | 3.9 | 580 | 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 | 3,945 | 1% | 43,300 | 21,600 |
| PDR | Phat Dat 開發房地產股份公司 | 房地產 | 1.3% | 93,800 | 46,222 | 28.9 | 7.4 | 4,383 | 3% | 99,800 | 40,938 |
| TPB | Tien Phong 股份商業銀行 | 金融 | 2.8% | 42,000 | 66,434 | 12.8 | 2.7 | 5,760 | 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% | 156,600 | 100,425 | 26.6 | 4.7 | 137 | 63% | 211,000 | 139,800 |
| SSI | SSI 西貢證券股份公司 | 金融 | 2.3% | 51,900 | 50,984 | 23.9 | 3.8 | 17,527 | 38% | 57,700 | 16,977 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 4.1% | 32,700 | 61,647 | 17.5 | 1.8 | 18,107 | 18% | 33,900 | 15,500 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 8.0% | 49,900 | 175,195 | 10.1 | 2.0 | 14,756 | 22% | 58,600 | 29,600 |
| VCB | 越南外商貿易股份銀行 | 金融 | 2.9% | 79,100 | 374,343 | 17.7 | 3.4 | 1,289 | 24% | 91,850 | 67,006 |
| VHM | Vinhomes 股份公司 | 房地產 | 6.4% | 85,300 | 371,428 | 9.6 | 3.3 | 6,808 | 23% | 93,769 | 64,615 |
| VIC | Vingroup 集團股份公司 | 房地產 | 8.0% | 104,500 | 397,645 | 83.7 | 3.9 | 2,724 | 14% | 129,689 | 82,222 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 2.4% | 123,800 | 67,051 | 54.5 | 4.0 | 836 | 16% | 138,500 | 105,800 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 5.0% | 85,400 | 178,482 | 18.9 | 5.7 | 2,726 | 55% | 117,200 | 84,000 |
| VPB | Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行 | 金融 | 7.1% | 35,150 | 156,258 | 12.6 | 2.5 | 14,158 | 15% | 40,722 | 15,667 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.9% | 35,600 | 80,895 | 37.3 | 2.7 | 7,542 | 31% | 38,300 | 25,100 |



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