

測試 1515-1522 點區

2021/10/13

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
VN30F2110	1510.0	-3.5	159,949	21/10	11
VN30F2111	1503.5	-5.5	456	18/11	39
VN30F2112	1493.0	-11.8	29	16/12	67
VN30F2203	1498.0	-3.2	26	17/03	158

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2110	159,949	20.8%	39,695	
VN30F2111	456	-29.5%	897	
VN30F2112	29	-43.1%	268	
VN30F2203	26	-95.2%	661	

源自：Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2110	0.4	3.2	-2.8
VN30F2111	-6.1	3.2	-9.3
VN30F2112	-16.6	-5.5	-11.1
VN30F2203	-11.6	-9.1	-2.5

源自：Bloomberg - YSVN

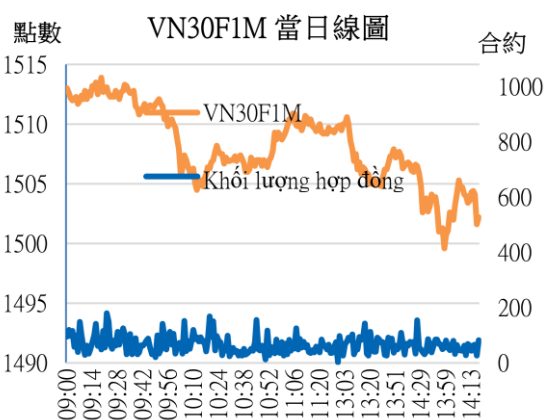
合約走勢

- 4 個期貨在上一交易日強勢反彈後放緩，收盤於 3-12 點。VN30F1M 的基差轉為小幅正值，顯示市場情緒預期繼續上升。
- VN30F2110 交易量增加 21%，VN30F2111 減少 30%，VN30F2112 減少 43%，VN30F2203 減少 95%。

VN30F1M 的評估

- VN30F2110 盤中出現回調，但在 MA(20) 均線處得到支撐。同時，價格可能會分別進一步上移至 1515 點和 1522 點，相當於 Fibo Projection 261.8% 是價格最近的阻力位。
- 相對 RSI 指標自 50 水平回升，但 MACD 於 30 分鐘上穿信號線，顯示上漲趨勢將呈漲跌交替的震盪方式進行。

投資策略



<p>當天策略 (Intraday)</p>	<p>空頭策略考慮在 1515 和 1522 點的潛在阻力位開設。</p> <p>同時，多頭策略優先在合約回調至 1499-1505 點時開設，停損於 1496 點。</p>
<p>主要短期趨勢策略 (Daily)</p>	<p>投資者繼續持有多頭，停損於 1496 點，止盈在 1528-1535 點。</p>

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VN30F1M 合約走勢圖

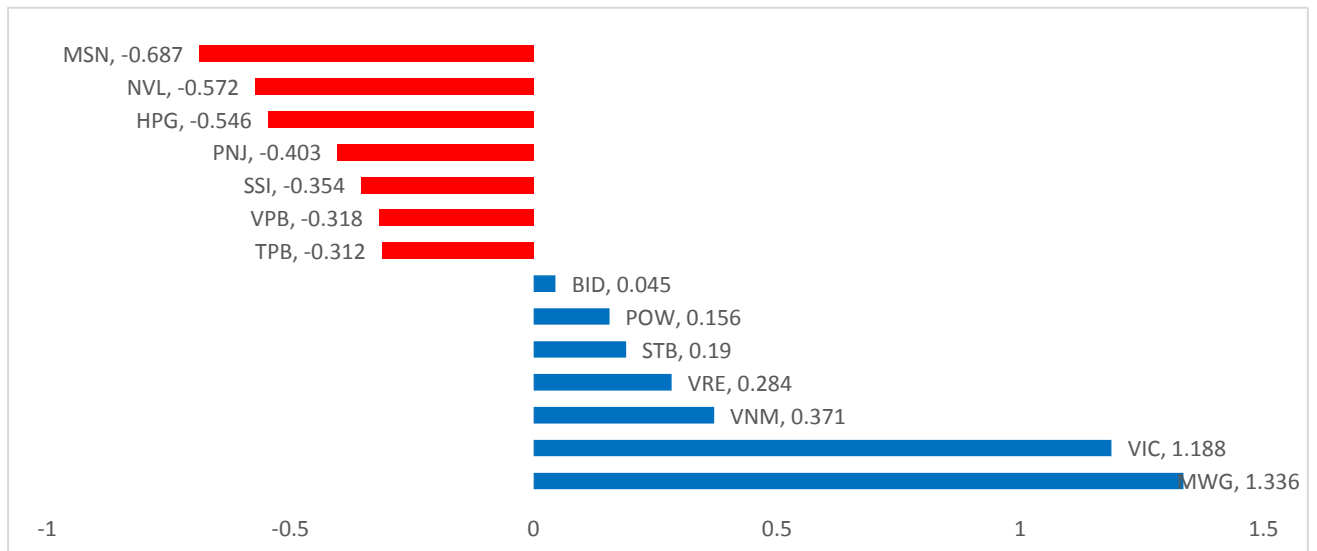


	VN30F2110-Daily	VN30F2110-1H
趨勢	上漲	上漲
支撐 1	1450	1500
支撐 2	1200	1496
阻力 1	1535	1515
阻力 2	1600	1522

VN30-INDEX 指數走勢

VN30-Index 小幅下跌，其中 MSN、NVL 和 HPG 下跌超過 1.8 點。相比之下，MWG、VIC、VNM 貢獻了近 2.9 點的漲幅。

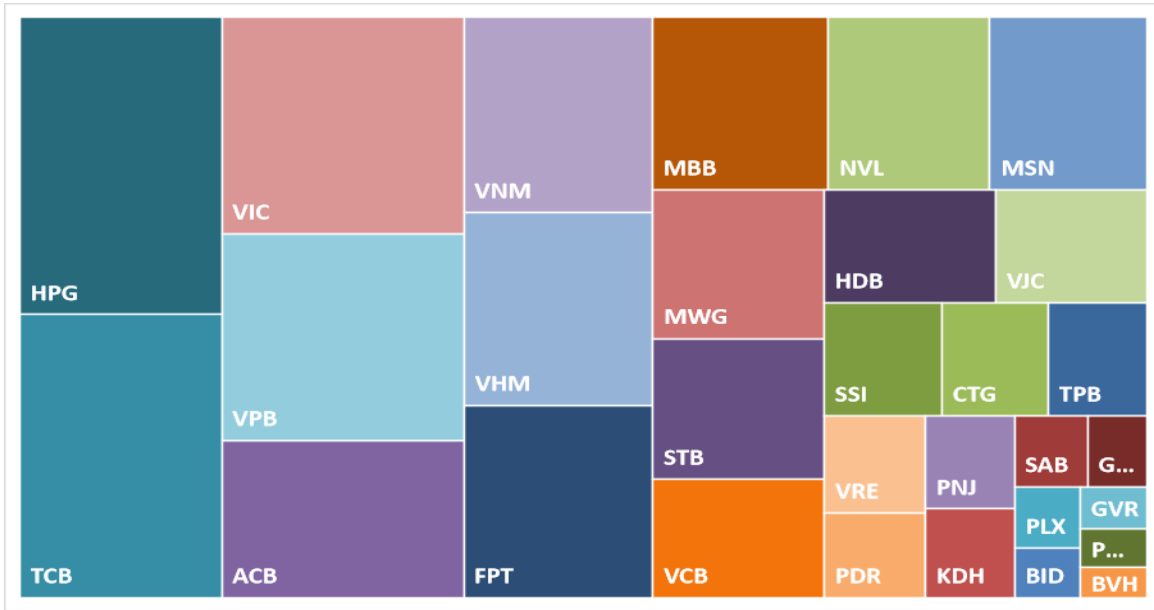
VN30-INDEX 中最有影響力的成分股





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VN30-INDEX 中的資本化



MWG 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
12/10/2021	1,510.0	159,949	39,695
11/10/2021	1,513.5	132,442	39,695
08/10/2021	1,474.5	118,668	41,999
07/10/2021	1,454.8	94,624	41,340
06/10/2021	1,452.0	105,801	41,194
05/10/2021	1,449.0	117,088	42,503
04/10/2021	1,440.3	137,078	38,216
01/10/2021	1,441.0	180,114	36,620

日期	VN30F2111	交易量	持倉量
12/10/2021	1503.5	456	897
11/10/2021	1509	647	897
08/10/2021	1468.5	385	589
07/10/2021	1451.5	198	470
06/10/2021	1448.6	106	422
05/10/2021	1447	185	414
04/10/2021	1438.4	258	363
01/10/2021	1439.9	357	353

日期	VN30F2112	交易量	持倉量
12/10/2021	1,493.0	29	268
11/10/2021	1,504.8	51	268
08/10/2021	1,468.0	28	254
07/10/2021	1,450.0	18	253
06/10/2021	1,448.4	19	246
05/10/2021	1,445.1	18	245
04/10/2021	1,436.0	25	233
01/10/2021	1,437.3	5	235

日期	VN30F2203	交易量	持倉量
12/10/2021	1498	26	661
11/10/2021	1501.2	545	661
08/10/2021	1465	71	157
07/10/2021	1449.8	49	166
06/10/2021	1447.7	8	164
05/10/2021	1443.7	42	167
04/10/2021	1434.8	55	171
01/10/2021	1436.8	39	155



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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 週最低
		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%	40,250	161,886	16.3	2.0	1,803	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	43,550	28,000	22.2	3.1	3,520	31%	43,950	21,455
CTG	越南工商股份銀行	金融	1.6%	30,800	148,017	9.0	1.6	13,132	24%	42,535	21,849
ACB	亞洲商業股份銀行	金融	5.5%	32,600	88,084	9.1	2.2	8,031	30%	38,200	19,600
PLX	越南油氣集團	能源	0.7%	55,000	69,883	17.1	2.8	1,409	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	61,900	45,950	24.5	2.2	1,206	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.6%	99,000	89,839	23.4	5.4	2,855	49%	99,500	43,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	112,000	214,362	27.5	4.6	1,204	3%	114,500	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	12,700	29,742	11.8	1.0	11,600	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.6%	25,550	50,901	9.7	1.9	2,926	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.3%	57,000	254,957	10.1	3.5	27,337	26%	57,600	20,593
MBB	軍隊貿易股份銀行	金融	4.4%	28,750	108,627	10.4	2.0	14,662	23%	32,926	12,734
MSN	Masan 集團股份公司	必需消費品	4.4%	145,500	171,768	81.4	8.0	1,362	32%	150,000	66,500
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	132,100	94,175	20.6	5.2	1,547	49%	134,000	67,867
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	103,000	151,781	28.6	4.5	2,476	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	100,000	22,737	17.2	4.0	642	48%	109,100	61,800
GVR	越南橡膠工業集團	原材料	0.4%	37,800	151,200	32.0	3.1	5,034	1%	41,000	13,200
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	88,500	43,079	30.5	7.7	3,379	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.2%	42,700	50,030	10.2	2.3	6,291	30%	43,300	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	163,000	104,529	22.4	5.0	185	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	41,400	40,686	22.2	3.6	17,391	45%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.3%	26,600	50,147	13.8	1.6	20,154	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.9%	53,000	186,078	11.5	2.2	14,342	22%	58,600	21,200
VCB	越南外商貿易股份銀行	金融	2.9%	97,000	359,761	17.5	3.4	1,284	24%	117,200	82,800
VHM	Vinhomes 股份公司	房地產	5.1%	80,900	352,268	10.5	3.6	10,389	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.3%	92,900	353,504	52.6	3.9	2,822	14%	129,689	80,889
VJC	Vietjet 越捷航空股份公司	工業	2.6%	132,500	71,764	475.6	4.2	823	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.6%	90,400	188,932	19.8	6.0	3,354	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.7%	36,700	163,150	13.1	2.7	17,151	15%	40,722	12,722
VRE	Vincom Retail 股份公司	房地產	1.7%	30,800	69,987	25.8	2.3	4,818	30%	38,300	25,050



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