

## 市場橫盤移動

2021/10/14

| 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 | 1503.1 | -6.9 | 173,438 | 21/10 | 10   |
| VN30F2111 | 1499.5 | -4.0 | 712     | 18/11 | 38   |
| VN30F2112 | 1495.6 | -3.2 | 54      | 16/12 | 66   |
| VN30F2203 | 1497.2 | -0.8 | 34      | 17/03 | 157  |

源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 |         |       |        |     |
|-------------|---------|-------|--------|-----|
|             | 交易量     | +/-   | OI     | +/- |
| 單位          | 合約      | %     |        | %   |
| VN30F2110   | 173,438 | 8.4%  | 39,695 |     |
| VN30F2111   | 712     | 56.1% | 897    |     |
| VN30F2112   | 54      | 86.2% | 268    |     |
| VN30F2203   | 34      | 30.8% | 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 | -2.5  | 0.4   | -2.9 |
| VN30F2111 | -6.0  | 0.4   | -6.5 |
| VN30F2112 | -10.0 | -10.8 | 0.8  |
| VN30F2203 | -8.3  | -11.6 | 3.2  |

源自：Bloomberg - YSVN

## 合約走勢

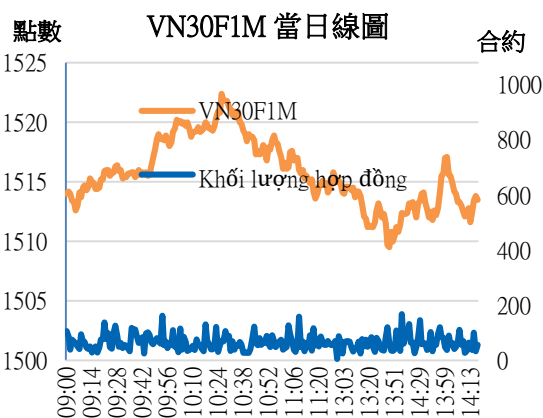
- 4 個期貨合約繼續震盪，收於 1-7 點。4 個期貨合約的基差變為 3-10 點的負值。
- VN30F2110 交易量增長 8%，VN30F2111 增長 56%，VN30F2112 增長 86%，VN30F2203 增長 31%。

## VN30F1M 的評估

- VN30F2110 繼續橫盤移動，但仍處於上漲通道，對應支撐位在 1499-1500 點。同時，上限價格區也與 Bollingers 的下邊界匯合。
- MACD 繼續發出賣出訊號但已接近零，RSI 亦出現隱性背離，顯示價格可能在於 1499-1502 點有支撐，但目前波動仍處於提走調整區間。

## 投資策略

|                         |  |
|-------------------------|--|
| 當天策略<br>(Intraday)      | 短線的空頭策略可考慮在阻力位 1515 和 1522 點進行。<br>同時，多頭策略可在 1499-1500 點開設，停損於 1496 點。 |
| 主要短期<br>趨勢策略<br>(Daily) | 投資者繼續持有多頭，停損於 1496 點，止盈在 1528-1535 點。                                  |



Pham Tan Phat

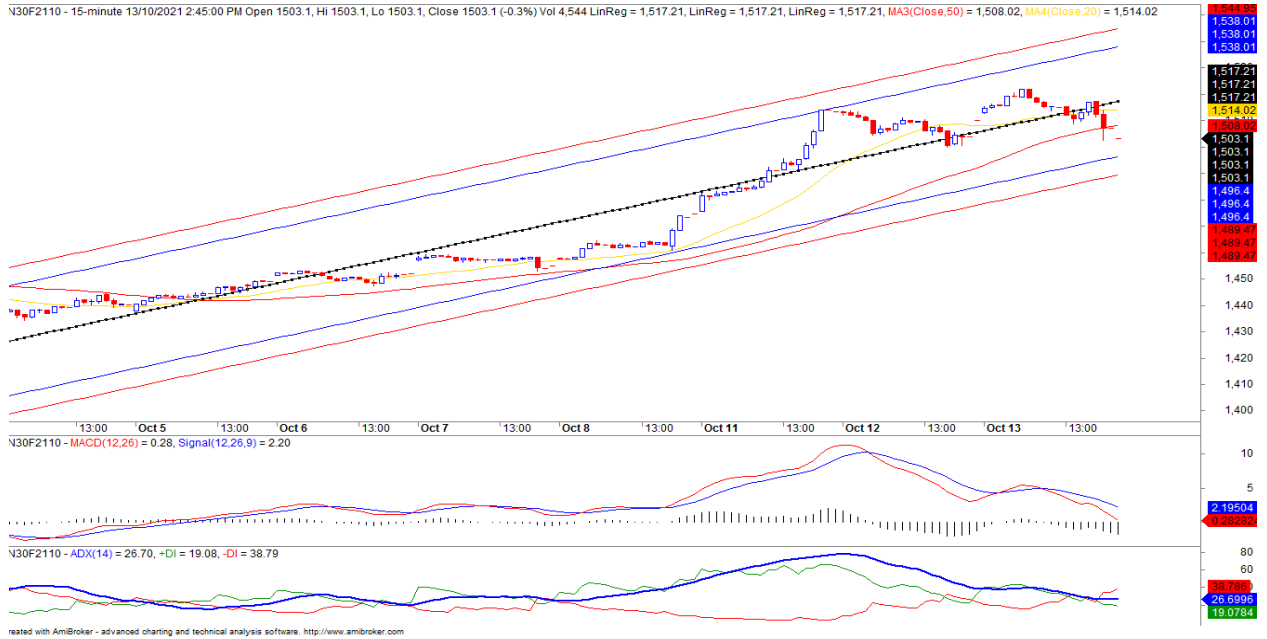
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### VN30F1M 合約走勢圖

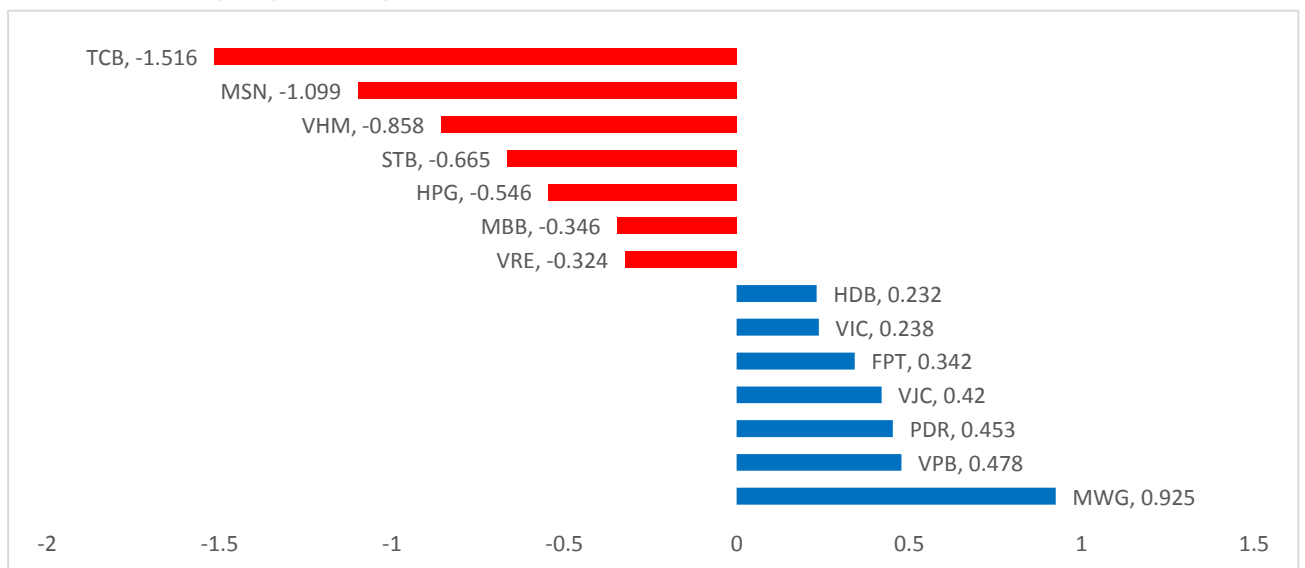


|      | VN30F2110-Daily | VN30F2110-1H |
|------|-----------------|--------------|
| 趨勢   | 上漲              | 橫盤           |
| 支撐 1 | 1450            | 1500         |
| 支撐 2 | 1200            | 1496         |
| 阻力 1 | 1535            | 1515         |
| 阻力 2 | 1600            | 1522         |

### VN30-INDEX 指數走勢

VN30-Index 下跌 0.27%，其中 TCB、MSN 和 VHM 下跌超過 3.4 個點。相比之下，MWG、VPB 和 PDR 貢獻了近 1.9 點。

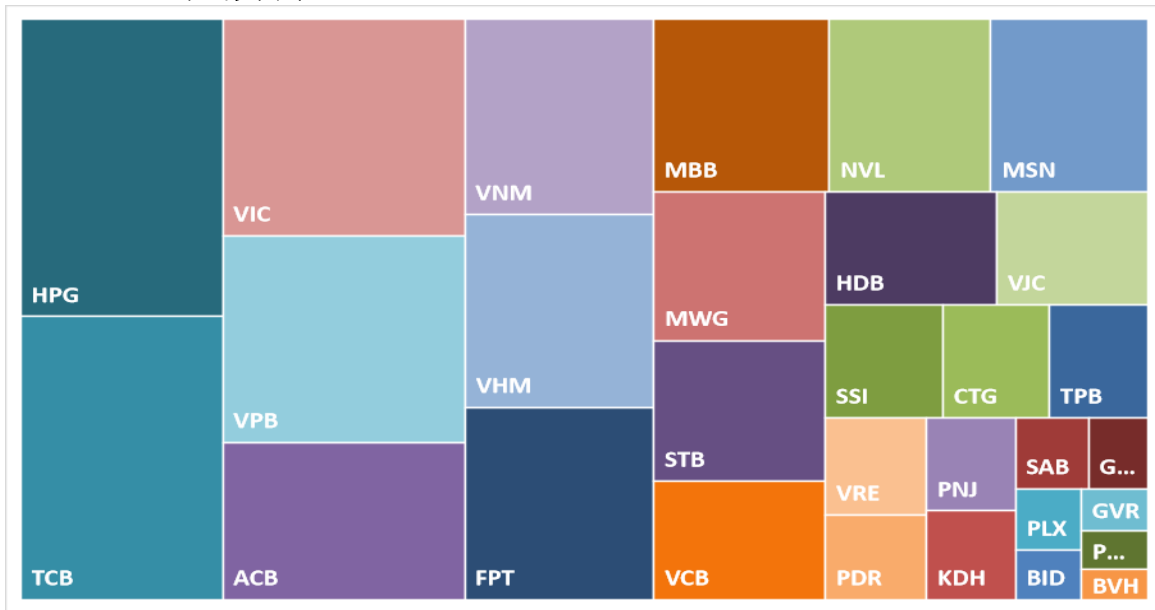
### VN30-INDEX 中最有影響力的成分股



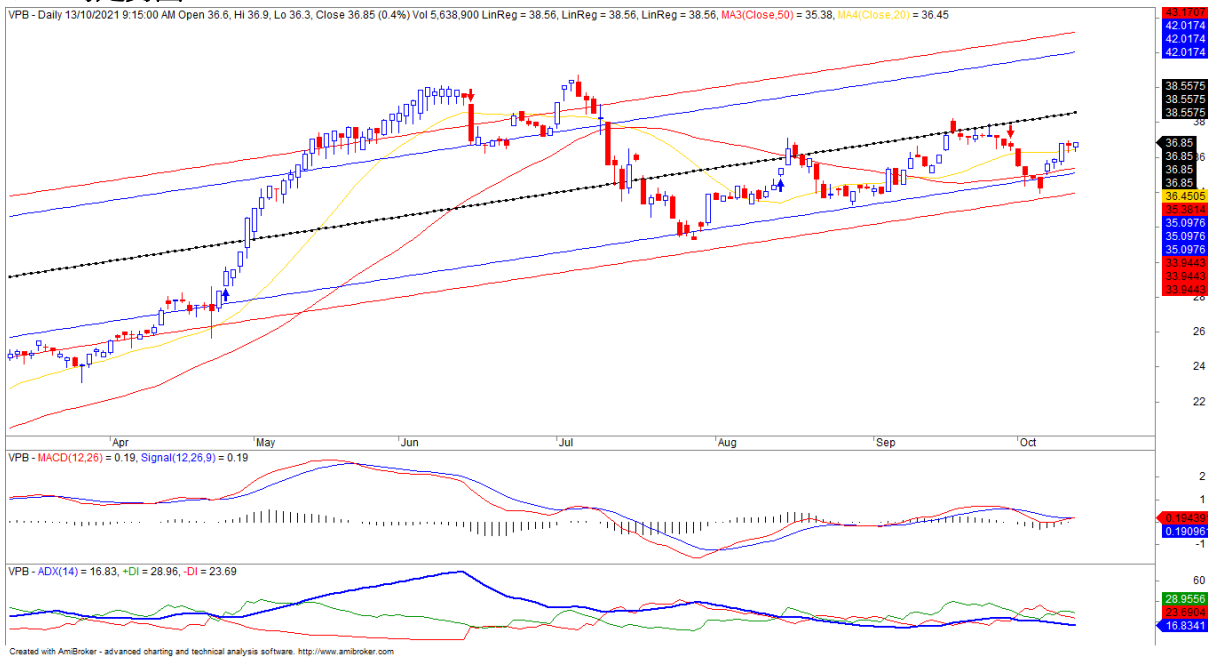


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### VN30-INDEX 中的資本化



### 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    |
|------------|-----------|---------|--------|
| 13/10/2021 | 1,503.1   | 173,438 | 39,695 |
| 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 |

| 日期         | VN30F2111 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 13/10/2021 | 1499.5    | 712 | 897 |
| 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 |

| 日期         | VN30F2112 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 13/10/2021 | 1,495.6   | 54  | 268 |
| 12/10/2021 | 1,498.8   | 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 |

| 日期         | VN30F2203 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 13/10/2021 | 1497.2    | 34  | 661 |
| 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 |



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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%  | 39,900  | 160,479  | 16.2  | 2.0 | 1,806    | 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 | 3,497    | 31%  | 43,950  | 21,455  |
| CTG | 越南工商股份銀行                           | 金融     | 1.6%  | 30,700  | 147,537  | 9.0   | 1.6 | 13,096   | 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 | 7,960    | 30%  | 38,200  | 19,600  |
| PLX | 越南油氣集團                             | 能源     | 0.6%  | 53,800  | 68,358   | 16.7  | 2.7 | 1,433    | 18%  | 59,600  | 45,150  |
| BVH | Bao Viet 集團                        | 金融     | 0.3%  | 60,000  | 44,539   | 23.8  | 2.1 | 1,208    | 27%  | 71,200  | 47,000  |
| FPT | FPT 發展投資工藝股份公司                     | 科技     | 5.6%  | 99,400  | 90,202   | 23.5  | 5.4 | 2,828    | 49%  | 101,500 | 43,652  |
| GAS | 越南氣體總公司 - 股份公司                     | 公用服務   | 0.8%  | 111,000 | 212,448  | 27.2  | 4.5 | 1,215    | 3%   | 114,500 | 69,400  |
| POW | 越南天然氣股份總公司                         | 公用服務   | 0.4%  | 12,500  | 29,273   | 11.6  | 1.0 | 11,762   | 3%   | 15,200  | 9,350   |
| HDB | 胡志明市發展商業股份銀行                       | 金融     | 2.6%  | 25,700  | 51,200   | 9.7   | 2.0 | 2,908    | 18%  | 30,320  | 14,434  |
| HPG | Hoa Phat (和發) 集團股份公司               | 原材料    | 10.3% | 56,800  | 254,062  | 10.1  | 3.4 | 27,195   | 25%  | 57,600  | 20,593  |
| MBB | 軍隊貿易股份銀行                           | 金融     | 4.4%  | 28,600  | 108,060  | 10.3  | 2.0 | 14,665   | 23%  | 32,926  | 12,734  |
| MSN | Masan 集團股份公司                       | 必需消費品  | 4.4%  | 143,100 | 168,935  | 80.1  | 7.9 | 1,351    | 32%  | 150,000 | 68,000  |
| MWG | 世界移動通信投資股份公司                       | 非必需消費品 | 4.6%  | 133,900 | 95,458   | 20.8  | 5.2 | 1,558    | 49%  | 134,200 | 67,867  |
| NVL | Nova 房地產投資集團股份公司                   | 房地產    | 3.9%  | 102,600 | 151,192  | 28.5  | 4.5 | 2,474    | 9%   | 123,600 | 43,724  |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司              | 非必需消費品 | 1.4%  | 101,000 | 22,964   | 17.4  | 4.0 | 638      | 48%  | 109,100 | 62,000  |
| GVR | 越南橡膠工業集團                           | 原材料    | 0.4%  | 37,500  | 150,000  | 31.8  | 3.1 | 5,030    | 1%   | 41,000  | 13,200  |
| PDR | Phat Dat 開發房地產股份公司                 | 房地產    | 1.3%  | 90,600  | 44,102   | 31.2  | 7.9 | 3,394    | 3%   | 97,500  | 28,752  |
| TPB | Tien Phong 股份商業銀行                  | 金融     | 2.2%  | 42,400  | 49,679   | 10.1  | 2.2 | 6,223    | 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%  | 161,000 | 103,246  | 22.1  | 5.0 | 183      | 63%  | 211,000 | 139,800 |
| SSI | SSI 西貢證券股份公司                       | 金融     | 1.9%  | 41,000  | 40,293   | 22.0  | 3.6 | 17,239   | 45%  | 45,300  | 10,867  |
| STB | 西貢商信銀行 (sacombank)                 | 金融     | 3.3%  | 26,250  | 49,487   | 13.7  | 1.6 | 20,024   | 16%  | 33,900  | 13,000  |
| TCB | 越南技商股份銀行 (Techcombank)             | 金融     | 8.8%  | 52,400  | 183,972  | 11.4  | 2.2 | 14,340   | 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 | 1,276    | 24%  | 117,200 | 82,800  |
| VHM | Vinhomes 股份公司                      | 房地產    | 5.1%  | 80,000  | 348,349  | 10.4  | 3.6 | 10,353   | 23%  | 93,769  | 57,615  |
| VIC | Vingroup 集團股份公司                    | 房地產    | 7.3%  | 93,100  | 354,265  | 52.7  | 3.9 | 2,816    | 14%  | 129,689 | 80,889  |
| VJC | Vietjet 越捷航空股份公司                   | 工業     | 2.7%  | 133,900 | 72,522   | 480.6 | 4.3 | 824      | 18%  | 138,500 | 99,400  |
| VNM | 越南牛奶股份公司                           | 必需消費品  | 5.5%  | 90,100  | 188,305  | 19.7  | 6.0 | 3,358    | 55%  | 117,200 | 84,000  |
| VPB | Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行 | 金融     | 7.8%  | 36,850  | 163,817  | 13.1  | 2.7 | 16,986   | 15%  | 40,722  | 12,722  |
| VRE | Vincom Retail 股份公司                 | 房地產    | 1.6%  | 30,400  | 69,078   | 25.4  | 2.3 | 4,863    | 30%  | 38,300  | 25,050  |



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