

## 第二次重測 1522 關值

2021/10/19

### 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
VN30F2110	1510.5	6.0	148,406	21/10	5
VN30F2111	1510.0	8.9	4440	18/11	33
VN30F2112	1507.9	6.9	36	16/12	61
VN30F2203	1504.7	10.1	57	17/03	152

源自 Bloomberg - YSVN

### 合約更改交易量和持倉量

單位	交易量 合約	+/- %	OI 合約	+/- %
VN30F2110	148,406	0.3%	40,800	
VN30F2111	4,440	200.2%	1595	
VN30F2112	36	-10.0%	272	
VN30F2203	57	32.6%	176	

源自 Bloomberg - YSVN

### 合約的基差變動

單位	基差 點數	前一盤 點數	+/- 點數
VN30F2110	0.0	-0.3	0.3
VN30F2111	-0.5	-0.3	-0.2
VN30F2112	-2.6	-3.8	1.3
VN30F2203	-5.8	-10.2	4.5

源自 Bloomberg - YSVN

## 合約走勢

- 4 個期貨合約維持漲勢，但漲幅收窄，收漲 6-10 點。基差總體上維持在略負的水平，但與上週最後一個交易日相比已有所收窄。
- VN30F2110 交易量小幅增加，VN30F2111 增加 200%，VN30F2112 減少 10%，VN30F2203 增加 33%。

## VN30F1M 的評估

- VN30F2110 延續調整性的橫盤走勢，第二次測試 1522 點，同時 1500 點支撐位仍在支撐市場，幫助 VN30F2110 仍處於不明朗波動中。
- 然而，RSI 因下跌背離而走弱，警告上漲的動力正在減弱，而 MACD 也在 15 分鐘框架內顯示賣出信號。

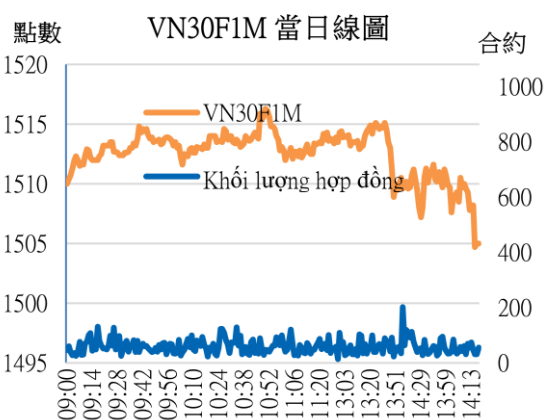
## 投資策略

### 當天策略 (Intraday)

多頭策略考慮在 1500-1503 點進行，停損於 1498 點。  
同時，空頭策略在 1522 點或價格突破 1498 點時進行。

### 主要短期趨勢 策略 (Daily)

投資者考慮按照之前報告中建議平倉多頭，並等待新的切入點。



Pham Tan Phat

高級分析專員

Email: [phat.pham@yuanta.com.vn](mailto:phat.pham@yuanta.com.vn)

Phone: (084) 28 3622 6868 ext 3880



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### VN30F1M 合約走勢圖

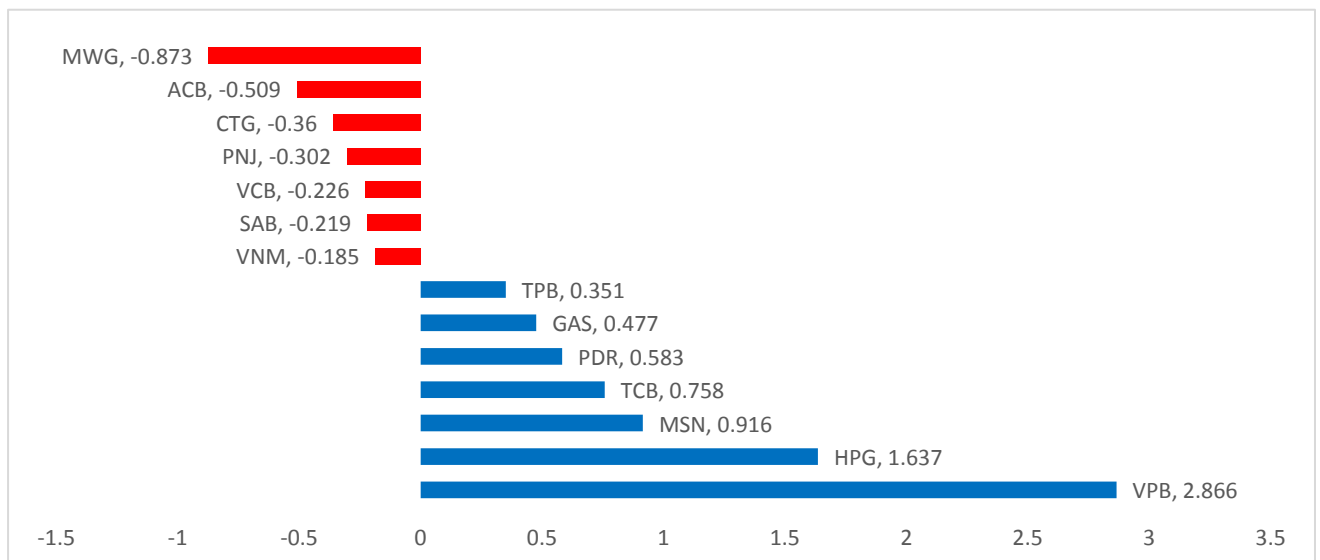


	VN30F2110-Daily	VN30F2110-1H
趨勢	上漲	下跌
支撐 1	1450	1500
支撐 2	1200	1496
阻力 1	1535	1515
阻力 2	1600	1522

### VN30-INDEX 指數走勢

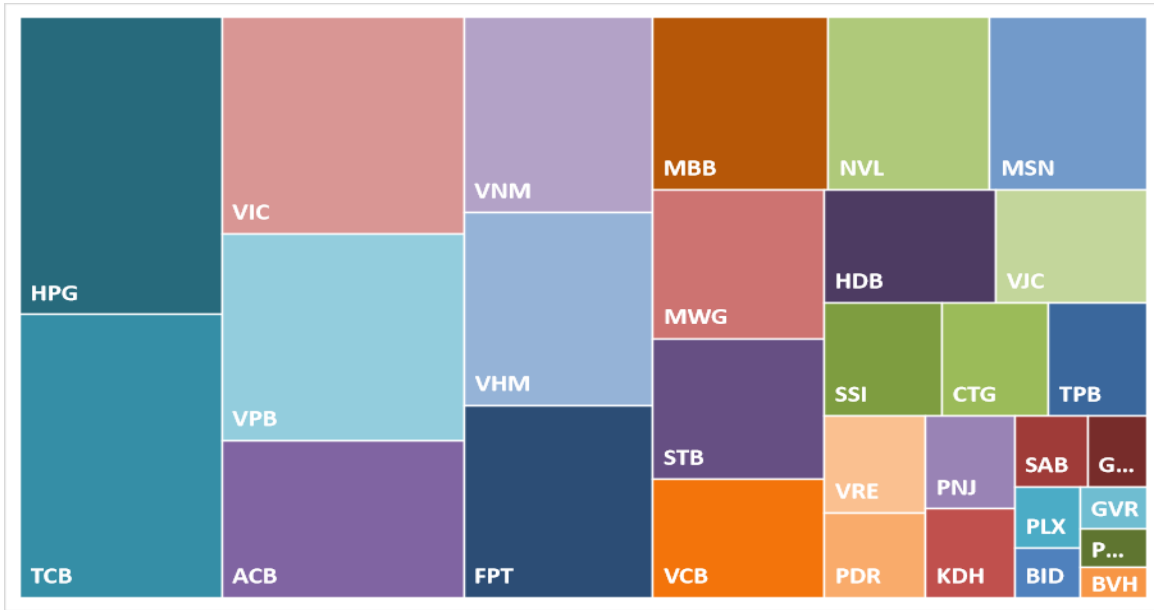
VN30-Index 上漲 0.38%，其中 VPB、HPG 和 MSN 貢獻超過 5.5 點的漲幅。相比之下，MWG、ACB、CTG 令指數失去超過 1.6 點。

### VN30-INDEX 中最有影響力的成分股

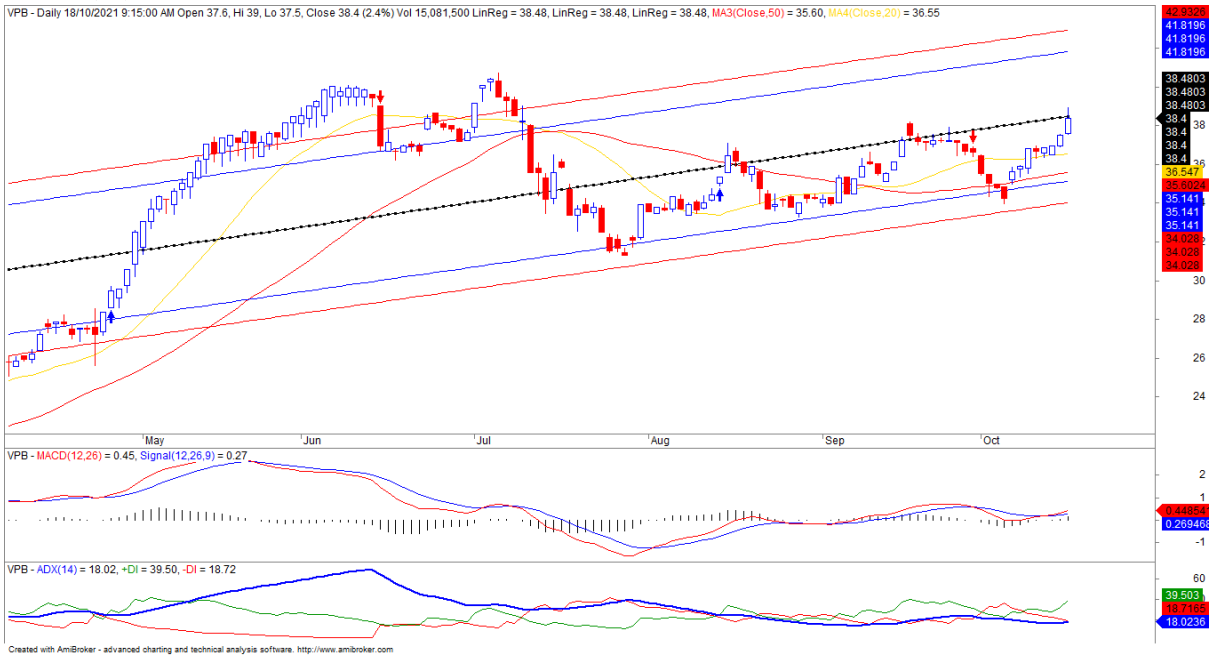


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### VN30-INDEX 中的資本化



### 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
18/10/2021	1,510.5	148,406	40,800
15/10/2021	1,504.5	148,017	40,800
14/10/2021	1,505.9	179,589	42,742
13/10/2021	1,503.1	175,902	39,580
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

日期	VN30F2111	交易量	持倉量
18/10/2021	1510	4,440	1,595
15/10/2021	1501.1	1,479	1,595
14/10/2021	1502	1,288	1,857
13/10/2021	1499.5	712	1,111
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

日期	VN30F2112	交易量	持倉量
18/10/2021	1,507.9	36	272
15/10/2021	1,501.0	40	272
14/10/2021	1,500.0	539	279
13/10/2021	1,495.6	1,054	777
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

日期	VN30F2203	交易量	持倉量
18/10/2021	1504.7	57	176
15/10/2021	1494.6	43	176
14/10/2021	1499.2	40	175
13/10/2021	1504.6	34	161
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



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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%	39,300	158,065	15.9	1.9	1,711	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	44,300	28,482	22.5	3.2	3,519	31%	44,800	21,455
CTG	越南工商股份銀行	金融	1.6%	30,200	145,134	8.8	1.6	12,599	24%	42,535	21,849
ACB	亞洲商業股份銀行	金融	5.4%	32,000	86,462	8.9	2.1	7,581	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	54,400	69,120	16.9	2.8	1,435	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	59,600	44,242	23.6	2.1	1,223	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	2,757	49%	101,500	43,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	116,500	222,975	28.6	4.8	1,272	3%	119,100	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	12,350	28,922	11.5	1.0	11,926	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	2,800	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.5%	57,900	258,982	10.3	3.5	26,040	25%	58,400	21,259
MBB	軍隊貿易股份銀行	金融	4.3%	28,400	107,304	10.3	2.0	14,074	23%	32,926	12,844
MSN	Masan 集團股份公司	必需消費品	4.3%	143,000	168,816	80.0	7.9	1,327	32%	150,000	76,200
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	130,700	93,177	20.3	5.1	1,539	49%	134,800	67,867
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	101,700	149,866	28.3	4.5	2,452	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	99,000	22,509	17.0	3.9	615	49%	109,100	65,400
GVR	越南橡膠工業集團	原材料	0.4%	37,850	151,400	32.1	3.1	4,980	1%	41,000	13,200
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,000	45,757	32.4	8.2	3,506	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.3%	44,000	51,554	10.5	2.3	6,191	30%	44,300	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	160,000	102,605	21.9	4.9	183	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	40,850	40,146	21.9	3.6	16,484	44%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.4%	26,900	50,712	14.0	1.6	18,960	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.8%	52,900	185,727	11.5	2.2	13,327	22%	58,600	21,350
VCB	越南外商貿易股份銀行	金融	2.9%	96,000	356,052	17.3	3.4	1,235	24%	117,200	82,800
VHM	Vinhomes 股份公司	房地產	5.0%	78,900	343,560	10.2	3.5	10,369	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.3%	92,600	352,363	52.4	3.9	2,786	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.6%	131,200	71,059	470.9	4.2	824	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.5%	89,800	187,678	19.6	5.9	3,313	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.1%	38,400	170,707	13.7	2.8	15,643	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	4,826	30%	38,300	25,050



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## 元大證券（越南）公司

### 個人客戶分析部

**Nguyễn Thế Minh**

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

**Lý Thị Hiên**

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuanta.com.vn

**Quách Đức Khánh**

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

**Khổng Hữu Hiệp**

高級分析專員

+84 28 3622 6868 ext 3912

hiiep.khong@yuanta.com.vn

**Nguyễn Trịnh Ngọc Hồng**

高級分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

**Phạm Tấn Phát**

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

### 個人客戶業務部

**Nguyễn Thanh Tùng**

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

**Phạm Đắc Thành**

北部區域經理

+84 28 3622 6868 ext 3416

thanh.pham@yuanta.com.vn

**Nguyễn Mạnh Hoat**

南部區域經理（胡志明市）

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

**Lương Kỳ Ty**

堤岸分行經理

+84 28 3622 6868 ext 3653

ty.luong@yuanta.com.vn

**Bùi Quốc Phong**

同奈分行經理

+84 28 3622 6868 ext 3701

phong.bui@yuanta.com.vn

**Võ Thị Thu Thủy**

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

**Nguyễn Việt Quang**

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

**Võ Đình Tuấn**

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn

**Đinh Thị Thu Cúc**

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn



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