

檢測 1490 – 1495 點的阻力位

2021/10/26

單位	合約走勢				
	收盤	+/-	交易量	到期日	剩餘時間
VN30F2111	1489.0	11.0	149,671	18/11	25
VN30F2112	1488.0	11.9	323	16/12	53
VN30F2203	1485.4	9.5	48	17/03	144
VN30F2206	1485.0	10.0	80	16/06	235

源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
VN30F2111	149,671	13.1%	30,222	
VN30F2112	323	63.1%	353	
VN30F2203	48	71.4%	170	
VN30F2206	80	128.6%	36	

源自 : Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
VN30F2111	6.4	1.0	5.4
VN30F2112	5.4	1.0	4.4
VN30F2203	2.8	-1.1	3.9
VN30F2206	2.4	-2.0	4.4

源自 : Bloomberg - YSVN

合約走勢

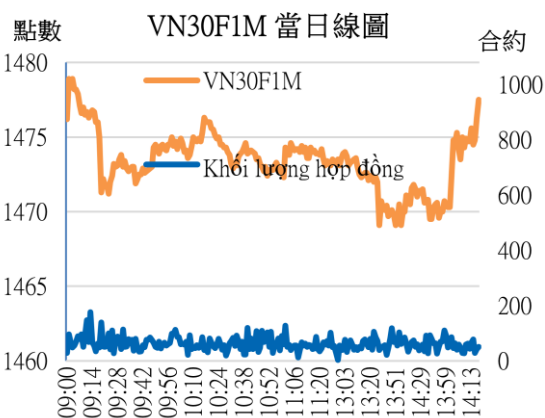
- 4 個期貨合約反轉上漲 10-12 點。合約的基差轉至 2 - 6 點的正數。
- VN30F2111 交易量增長 13%，VN30F2112 增長 63%，VN30F2112 增長 71%，VN30F2203 增長 129%。

VN30F1M 的評估

- VN30F2111 尾盤反轉上漲，但價格正逼近 1492-1495 點強力阻力位。RSI 正在回升，MACD 發出強烈的買進信號，表明上漲慣性將持續。
- 同時，根據 Elliott 波，VN30F2111 正在橫盤移動，並以 Expand Flat (A-B-C) 的修正波形恢復，預計 C 波將在 1492-1495 點結束。

投資策略

當天策略 (Intraday)	投資者考慮在 VN30F2111 上的 1492-1495 點回撤位做空策略，停損於 1497 點。
主要短期趨勢策略 (Daily)	投資者持有空頭，停損於 1500 點。



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VN30F1M 合約走勢圖

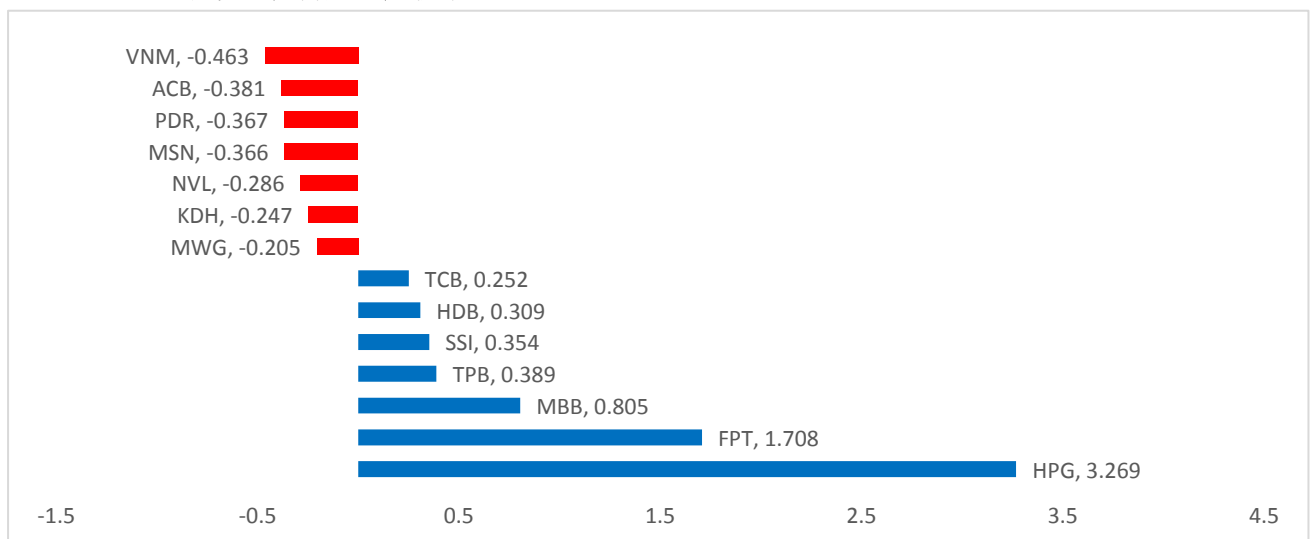


	VN30F2110-Daily	VN30F2110-1H
趨勢	上漲	橫盤
支撐 1	1450	1485
支撐 2	1200	1472
阻力 1	1535	1490
阻力 2	1600	1493

VN30-INDEX 指數走勢

VN30-Index 上漲 0.38%，其中 HPG、FPT 和 MBB 貢獻近 5.8 點的漲幅。相比之下，VHM、KDH、MWG 貢獻超過 1.2 點的漲幅。

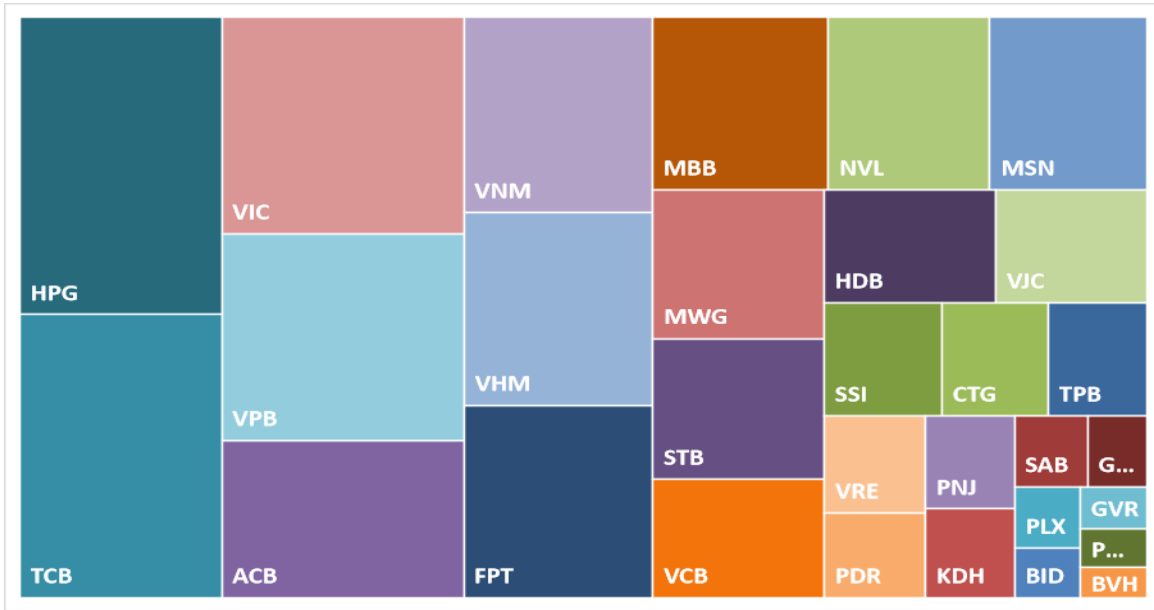
VN30-INDEX 中最有影響力的成份股



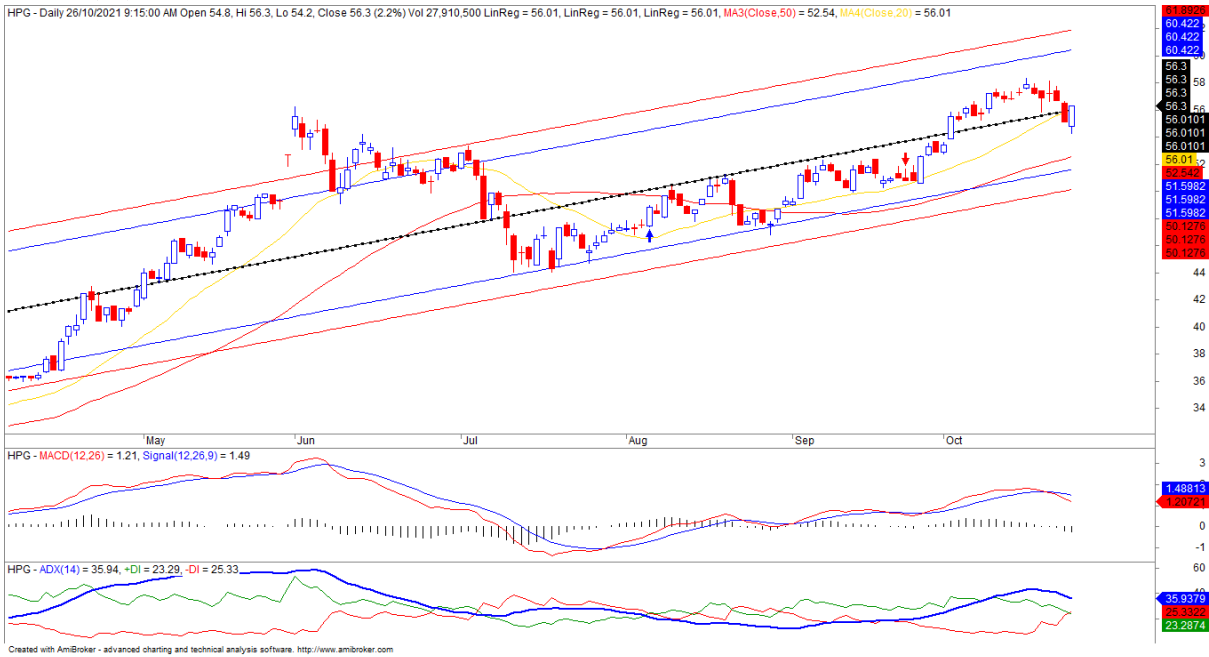


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VN30-INDEX 中的資本化



HPG 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
26/10/2021	1,489.0	149,671	30,222
25/10/2021	1,478.0	132,334	30,222
22/10/2021	1,492.0	119,964	27,634
21/10/2021	1,489.2	135,082	26,623
20/10/2021	1,504.0	166,752	26,623
19/10/2021	1,510.6	151,954	34,825
18/10/2021	1,510.5	148,905	38,105
15/10/2021	1,504.5	148,017	40,800

日期	VN30F2111	交易量	持倉量
26/10/2021	1488	323	353
25/10/2021	1476.1	198	353
22/10/2021	1492.9	219	328
21/10/2021	1492	16,026	15,261
20/10/2021	1504.6	7,633	9,923
19/10/2021	1509.5	5,560	7,288
18/10/2021	1510	4,940	4,938
15/10/2021	1501.1	1,479	1,595

日期	VN30F2112	交易量	持倉量
26/10/2021	1,485.4	48	170
25/10/2021	1,475.9	28	170
22/10/2021	1,486.6	59	174
21/10/2021	1,494.3	74	278
20/10/2021	1,502.0	79	259
19/10/2021	1,503.7	32	267
18/10/2021	1,507.9	36	270
15/10/2021	1,501.0	40	272

日期	VN30F2203	交易量	持倉量
26/10/2021	1485	80	36
25/10/2021	1475	35	36
22/10/2021	1487.6	32	18
21/10/2021	1500.3	103	180
20/10/2021	1501.1	58	183
19/10/2021	1502.2	27	169
18/10/2021	1504.7	57	169
15/10/2021	1494.6	43	176



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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%	39,200	157,663	15.9	1.9	1,645	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	46,050	29,607	23.4	3.3	3,320	31%	47,650	21,636
CTG	越南工商股份銀行	金融	1.6%	29,900	143,692	8.8	1.6	11,869	24%	42,535	21,849
ACB	亞洲商業股份銀行	金融	5.3%	31,100	84,031	8.7	2.1	7,274	30%	38,200	19,600
PLX	越南油氣集團	能源	0.7%	54,600	69,374	17.0	2.8	1,459	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.4%	64,300	47,731	25.5	2.3	1,311	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.6%	96,900	87,934	21.8	5.2	2,611	49%	101,500	43,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	113,800	217,808	26.6	4.4	1,407	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	12,405	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.6%	24,700	49,208	9.3	1.9	2,686	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.3%	56,300	251,826	10.0	3.4	26,085	25%	58,400	22,148
MBB	軍隊貿易股份銀行	金融	4.3%	27,950	105,604	10.1	2.0	13,548	23%	32,926	12,844
MSN	Masan 集團股份公司	必需消費品	4.3%	139,600	164,803	78.1	7.7	1,256	32%	150,000	79,500
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	128,000	91,252	19.9	5.0	1,502	49%	134,800	67,867
NVL	Nova 房地產投資集團股份公司	房地產	4.0%	103,300	152,223	28.7	4.5	2,455	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	98,300	22,350	23.3	4.0	605	48%	109,100	65,400
GVR	越南橡膠工業集團	原材料	0.5%	39,450	157,800	33.4	3.3	5,011	1%	41,000	13,200
PDR	Phat Dat 開發房地產股份公司	房地產	1.4%	96,300	46,876	29.7	7.6	3,655	3%	99,700	29,094
TPB	Tien Phong 股份商業銀行	金融	2.2%	42,500	49,796	9.6	2.0	6,039	30%	44,500	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	155,400	99,655	21.3	4.8	188	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	38,800	38,116	20.8	3.4	15,760	43%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.3%	25,600	48,262	13.3	1.5	17,168	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	51,000	179,057	10.3	2.0	12,868	23%	58,600	21,350
VCB	越南外商貿易股份銀行	金融	2.9%	94,000	348,634	17.0	3.3	1,138	23%	117,200	82,800
VHM	Vinhomes 股份公司	房地產	5.1%	78,700	342,689	10.2	3.5	10,570	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.4%	92,200	350,841	52.2	3.9	2,728	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.7%	132,500	71,764	475.6	4.2	852	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.6%	89,600	187,260	19.6	5.9	3,395	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.1%	37,050	164,705	13.2	2.7	14,334	15%	40,722	12,722
VRE	Vincom Retail 股份公司	房地產	1.7%	30,600	69,533	25.6	2.3	4,882	30%	38,300	25,050



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