

## 強勁上漲

2021/10/28

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
VN30F2111	1523.3	34.3	155,486	18/11	24
VN30F2112	1521.5	33.5	428	16/12	52
VN30F2203	1520.0	34.6	76	17/03	143
VN30F2206	1517.8	32.8	36	16/06	234

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2111	155,486	2.9%	30,574	
VN30F2112	428	32.5%	367	
VN30F2203	76	58.3%	178	
VN30F2206	36	-55.0%	44	

源自：Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2111	6.8	6.4	0.5
VN30F2112	5.0	6.4	-1.3
VN30F2203	3.5	2.8	0.8
VN30F2206	1.3	2.4	-1.0

源自：Bloomberg - YSVN

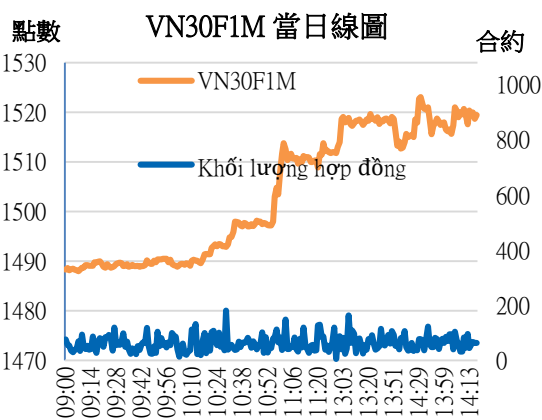
### 合約走勢

- 4 個期貨合約以 33-35 點的強勁漲幅收盤。市場的基差錄得 1 - 7 點的正水平，顯示求偶市場情緒預期上漲趨勢仍將持續。
- VN30F2111 的交易量增加了 3%，VN30F2112 增加了 33%，VN30F2112 增加了 58%，VN30F2203 增加了 55%。

### VN30F1M 的評估

- VN30F2111 繼續延續上漲動力，技術信號仍支持上漲趨勢的延續，如 RSI 仍處於超買區域，而 MACD 維持買進的信號。然而，價格線正在 Bollinger Bands 內回縮，表明價格走勢正在轉弱。
- 下個交易日，預計 VN30F2111 將繼續上漲，最近阻力位在 1528 點附近，而支撐位在 1522 點附近並進一步超過 1512 點。

### 投資策略



#### 當天策略 (Intraday)

早盤回調至 1522 點時考慮多頭的策略，停損於 1521 點，止盈於 1527-1528 點。  
空頭策略則考慮在 1528 點時進行，停損於 1530 點。

#### 主要短期 趨勢策略 (Daily)

投資者觀測市場的走勢，並等待新的切入點。

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高級分析專員

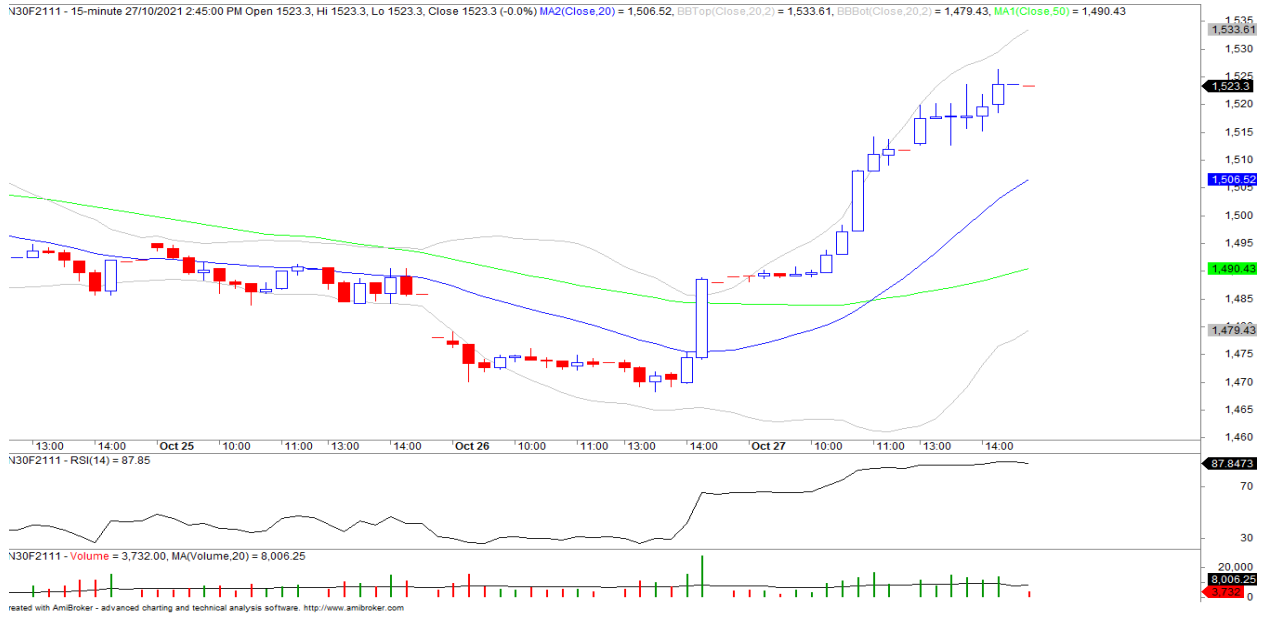
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### VN30F1M 合約走勢圖

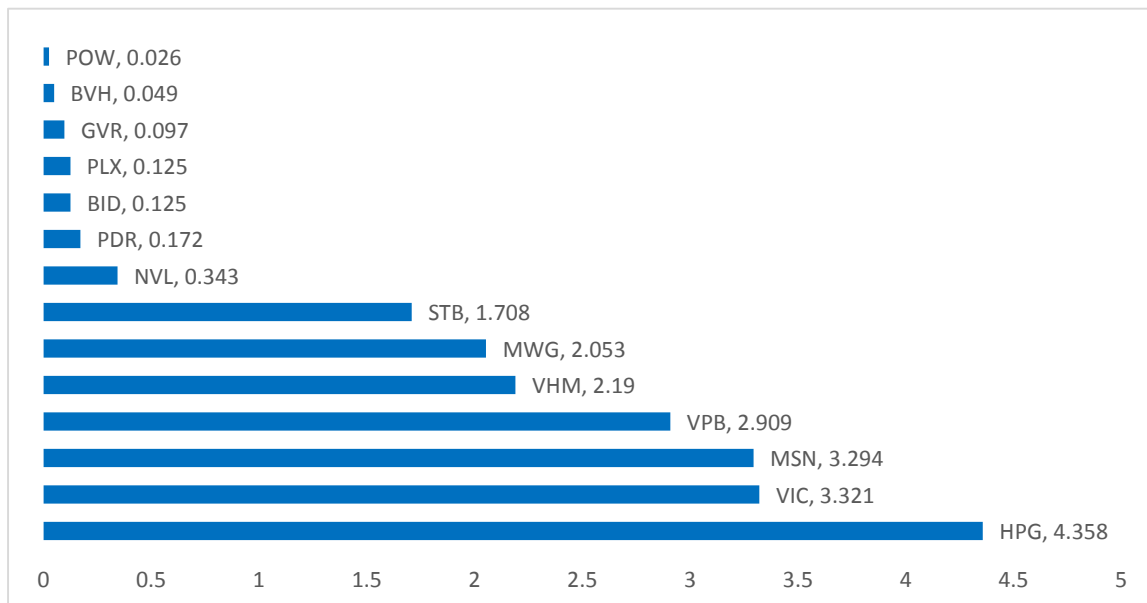


	VN30F2111-Daily	VN30F2111-1H
趨勢	上漲	上漲
支撐 1	1450	1522
支撐 2	1200	1512
阻力 1	1535	1528
阻力 2	1600	1535

### VN30-INDEX 指數走勢

VN30-Index 強勁上漲 2.28%，漲勢為市場主要走勢，其中 HPG、VIC 和 MSN 貢獻超過 10.9 點。

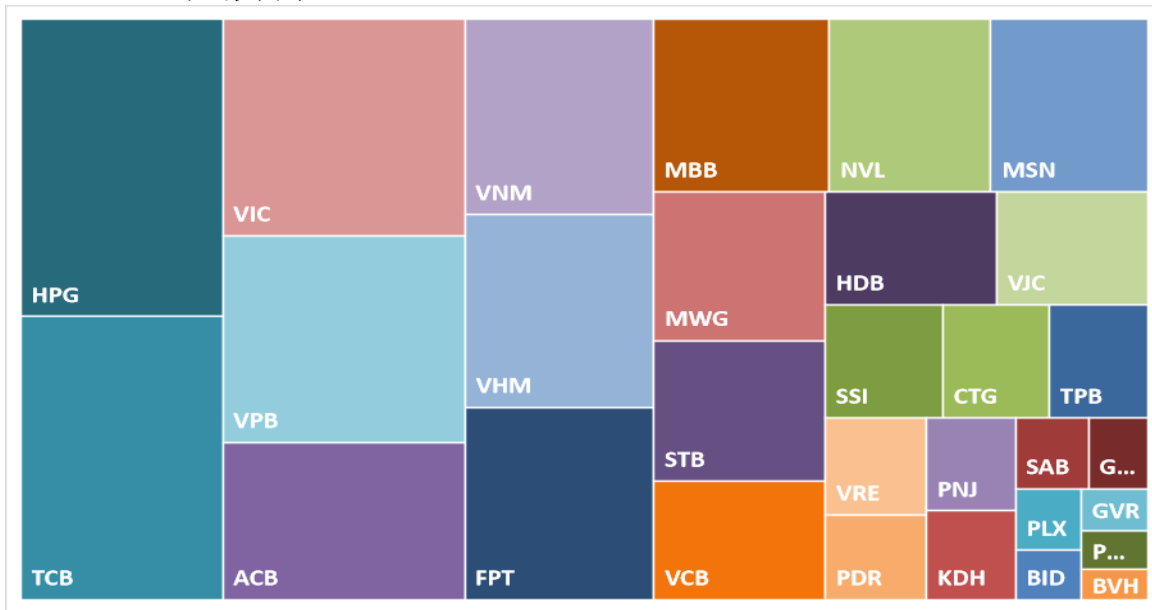
### VN30-INDEX 中最有影響力的成分股





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### VN30-INDEX 中的資本化



### 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
27/10/2021	1,523.3	155,486	30,574
26/10/2021	1,489.0	151,082	30,574
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

日期	VN30F2111	交易量	持倉量
27/10/2021	1521.5	428	367
26/10/2021	1488	323	367
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

日期	VN30F2112	交易量	持倉量
27/10/2021	1,520.0	76	178
26/10/2021	1,485.4	48	178
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

日期	VN30F2203	交易量	持倉量
27/10/2021	1517.8	36	44
26/10/2021	1485	80	44
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



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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	1,628	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	48,000	30,861	24.4	3.5	3,314	31%	48,050	21,636
CTG	越南工商股份銀行	金融	1.6%	31,100	149,459	9.1	1.6	11,778	24%	42,535	21,849
ACB	亞洲商業股份銀行	金融	5.3%	31,400	84,841	8.7	2.0	7,243	30%	38,200	19,600
PLX	越南油氣集團	能源	0.7%	55,300	70,264	17.2	2.8	1,473	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.4%	64,900	48,177	25.7	2.3	1,322	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	98,200	89,113	22.1	5.2	2,599	49%	101,500	43,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	121,700	232,928	28.4	4.7	1,422	3%	121,700	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	12,400	29,039	11.5	1.0	12,347	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.6%	25,200	50,204	9.5	1.9	2,676	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.4%	57,900	258,982	10.3	3.5	26,114	25%	58,400	22,148
MBB	軍隊貿易股份銀行	金融	4.3%	28,400	107,304	9.7	1.9	13,445	23%	32,926	12,844
MSN	Masan 集團股份公司	必需消費品	4.4%	146,800	173,302	82.1	8.1	1,250	32%	150,000	79,500
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	132,000	94,104	20.5	5.2	1,495	49%	134,800	67,867
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	103,900	153,108	28.9	4.5	2,456	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	101,900	23,169	24.2	4.2	604	48%	109,100	65,400
GVR	越南橡膠工業集團	原材料	0.5%	40,000	160,000	33.9	3.3	4,979	1%	41,000	13,200
PDR	Phat Dat 開發房地產股份公司	房地產	1.4%	97,100	47,266	30.0	7.6	3,672	3%	99,700	29,094
TPB	Tien Phong 股份商業銀行	金融	2.2%	43,300	50,733	9.8	2.0	5,978	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%	159,900	102,541	21.9	4.9	187	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	40,400	39,687	21.7	3.5	15,653	43%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.3%	26,500	49,958	13.8	1.6	17,060	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.6%	51,500	180,812	10.4	2.1	12,981	23%	58,600	21,350
VCB	越南外商貿易股份銀行	金融	2.9%	96,100	356,423	17.4	3.4	1,130	23%	117,200	82,800
VHM	Vinhomes 股份公司	房地產	5.1%	81,000	352,704	10.5	3.6	10,453	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.4%	95,000	361,495	53.8	4.0	2,707	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.6%	134,000	72,576	481.0	4.3	853	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.5%	90,400	188,932	19.8	6.0	3,368	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.1%	37,950	168,706	13.5	2.8	14,201	15%	40,722	12,722
VRE	Vincom Retail 股份公司	房地產	1.7%	31,200	70,896	26.1	2.3	4,928	30%	38,300	25,050



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