

合約出現強勁的震盪走勢

2021/11/04

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	1528.5	4.4	166,803	18/11	17
VN30F2112	1527.0	4.4	387	16/12	45
VN30F2203	1524.6	3.9	58	17/03	136
VN30F2206	1520.2	2.5	58	16/06	227

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2111	166,803	38.0%	36,083	
VN30F2112	387	54.2%	447	
VN30F2203	58	16.0%	173	
VN30F2206	58	-12.1%	80	

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	-2.2	2.8	-4.9
VN30F2112	-3.7	2.8	-6.4
VN30F2203	-6.1	-0.6	-5.4
VN30F2206	-10.5	-3.6	-6.8

源自 : Bloomberg - YSVN

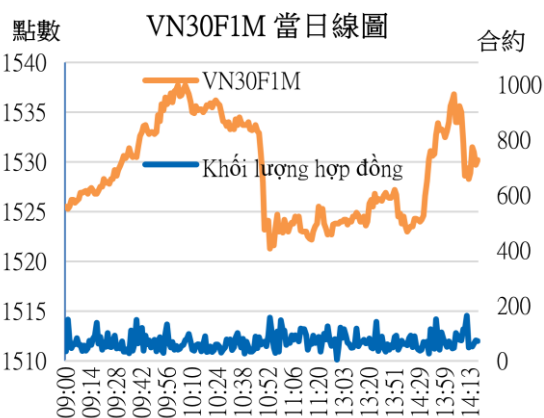
合約走勢

- 4 份期貨合約小幅收高，上漲 3-4 點。基差轉為小幅負值，表明在當前的價格區域，市場情緒仍有些謹慎。
- VN30F2111 的交易量增加了 38%，VN30F2112 增加了 54%，VN30F2203 增加了 16%，VN30F2206 減少了 12%。

VN30F1M 的評估

- VN30F2111 在當天的區間橫盤移動，RSI 在 30 分鐘框架內在 70 附近徘徊，顯示上漲勢頭正轉弱。不過價格走勢圖仍位於 Bollinger 線上方，對應 1526 點區。
- 同時，從日線圖來看，預計上漲趨勢將維持，第 5 波正在形成，阻力位在 1540-1544 點。

投資策略



當天策略 (Intraday)

多頭策略考慮在 VN30F2111 上的 1526 點開設，停損於 1524，止盈於 1538--1540 點
同時，在價格突破 1521 點時，進行做空的策略。

主要短期趨勢 策略 (Daily)

投資者繼續持多倉，停損於 1521 點，止盈與 1540-1544 點。

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VN30F1M 合約走勢圖

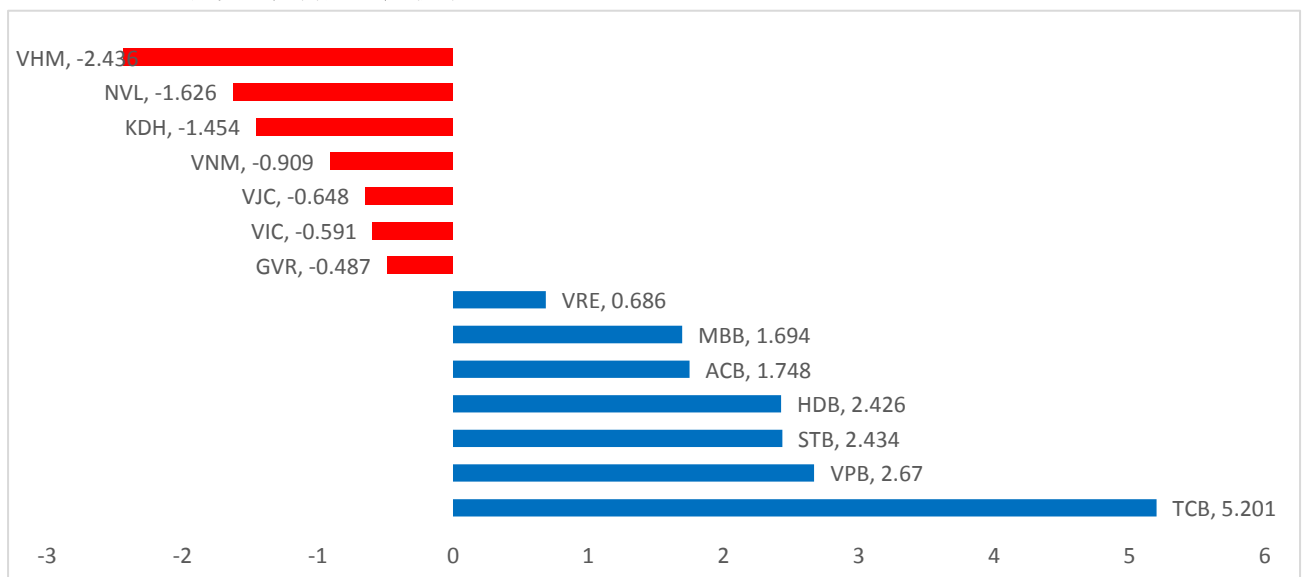


	VN30F2111-Daily	VN30F2111-1H
趨勢	上漲	上漲
支撐 1	1450	1522
支撐 2	1200	1516
阻力 1	1543	1540
阻力 2	1600	1543

VN30-INDEX 指數走勢

VN30-Index 上漲 0.61%，其中 TCB、VPB 和 STB 貢獻 10.2 點的漲幅。相比之下，VHM、NNL、KDH 令指數失去超過 5.5 點。

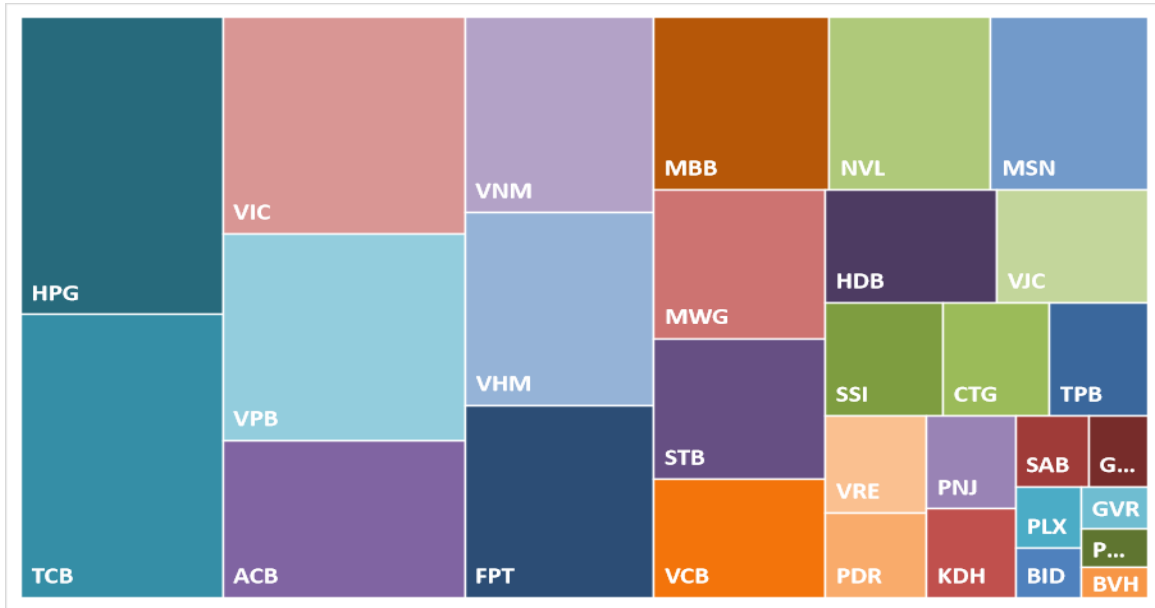
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



TCB 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
03/11/2021	1,528.5	166,803	36,083
02/11/2021	1,524.1	120,853	36,083
01/11/2021	1,522.7	124,238	33,808
29/10/2021	1,533.7	151,803	34,363
28/10/2021	1,532.3	150,253	37,017
27/10/2021	1,523.3	157,322	37,362
26/10/2021	1,489.0	151,082	30,574
25/10/2021	1,478.0	132,334	30,222

日期	VN30F2111	交易量	持倉量
03/11/2021	1527	387	447
02/11/2021	1522.6	251	447
01/11/2021	1520.5	289	422
29/10/2021	1533.7	234	435
28/10/2021	1530.5	230	399
27/10/2021	1521.5	428	394
26/10/2021	1488	323	367
25/10/2021	1476.1	198	353

日期	VN30F2112	交易量	持倉量
03/11/2021	1,524.6	58	173
02/11/2021	1,520.7	50	173
01/11/2021	1,519.7	55	156
29/10/2021	1,528.9	51	165
28/10/2021	1,523.1	30	171
27/10/2021	1,515.6	76	176
26/10/2021	1,485.4	48	178
25/10/2021	1,475.9	28	170

日期	VN30F2203	交易量	持倉量
03/11/2021	1520.2	58	80
02/11/2021	1517.7	66	80
01/11/2021	1520	72	68
29/10/2021	1528.3	87	64
28/10/2021	1524.2	22	60
27/10/2021	1503.7	36	53
26/10/2021	1485	80	44
25/10/2021	1475	35	36



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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%	43,050	173,148	17.6	2.1	1,688	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	47,200	30,347	25.4	3.1	3,254	31%	51,100	21,773
CTG	越南工商股份銀行	金融	1.7%	33,000	158,590	9.6	1.7	11,868	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	33,850	91,461	9.4	2.2	6,868	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	53,000	67,341	16.5	2.7	1,534	17%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	63,500	47,137	25.7	2.2	1,408	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	96,100	87,208	21.6	5.1	2,429	49%	101,500	44,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	120,000	229,674	28.0	4.7	1,551	3%	128,400	69,900
POW	越南天然氣股份總公司	公用服務	0.4%	12,600	29,508	10.2	1.0	13,578	3%	15,200	9,550
HDB	胡志明市發展商業股份銀行	金融	2.7%	27,200	54,188	9.1	1.6	2,696	18%	30,320	15,190
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.5%	55,600	248,695	7.8	3.0	26,528	25%	58,400	22,370
MBB	軍隊貿易股份銀行	金融	4.3%	29,150	110,138	9.9	2.0	13,155	23%	32,926	13,175
MSN	Masan 集團股份公司	必需消費品	4.9%	145,500	171,768	71.6	8.0	1,252	32%	152,500	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.2%	128,800	91,822	21.0	4.9	1,454	49%	134,800	68,000
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	105,200	155,023	44.3	4.5	2,628	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	104,500	23,760	24.8	4.3	615	48%	109,100	70,600
GVR	越南橡膠工業集團	原材料	0.4%	39,300	157,200	31.6	3.2	5,083	1%	43,300	14,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	93,500	45,513	28.8	7.4	3,765	3%	99,700	30,927
TPB	Tien Phong 股份商業銀行	金融	2.2%	44,200	51,788	10.0	2.1	5,745	30%	44,950	18,825
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	172,600	110,685	29.3	5.2	187	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	41,700	40,964	19.2	3.0	15,485	43%	45,300	11,263
STB	西貢商信銀行 (sacombank)	金融	3.5%	27,900	52,598	14.9	1.6	16,337	16%	33,900	13,250
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	53,700	188,536	10.8	2.2	13,282	23%	58,600	21,500
VCB	越南外商貿易股份銀行	金融	2.9%	98,700	366,066	17.3	3.3	1,105	24%	117,200	84,000
VHM	Vinhomes 股份公司	房地產	6.3%	82,900	360,977	10.0	4.1	10,714	23%	93,769	58,077
VIC	Vingroup 集團股份公司	房地產	7.4%	95,300	362,637	76.4	3.6	2,755	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.5%	129,800	70,301	465.9	4.1	879	17%	138,500	103,000
VNM	越南牛奶股份公司	必需消費品	5.2%	88,200	184,334	19.6	5.9	3,483	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.9%	38,400	170,706	13.8	2.7	13,362	15%	40,722	12,944
VRE	Vincom Retail 股份公司	房地產	1.7%	31,700	72,032	33.2	2.4	5,324	30%	38,300	25,100



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