

## 合約重新調整

2021/11/26

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
VN30F2112	1566.6	4.5	121,145	16/12	21
VN30F2201	1567.7	7.2	265	20/01	56
VN30F2203	1556.4	4.9	20	17/03	112
VN30F2206	1559.0	7.0	38	16/06	203

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	121,145	-19.5%	33,012	
VN30F2201	265	-15.9%	270	
VN30F2203	20	-83.2%	182	
VN30F2206	38	-67.5%	159	

源自 : Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	-5.9	-4.2	-1.6
VN30F2201	-4.8	-4.2	-0.5
VN30F2203	-16.1	-10.1	-5.9
VN30F2206	-13.5	-13.0	-0.4

源自 : Bloomberg - YSVN

## 合約走勢

- 4 個期貨合約收盤，上漲 5-7 點。盤中基差收窄，但仍處於 5-16 點的負水平。
- VN30F2112 交易量下降 20%，VN30F2201 下降 16%，VN30F2203 下降 83%，VN30F2206 下降 68%。

## VN30F1M 的評估

- VN30F2112 在觸及中期價格通道上限（1575 點）後再次調整。然而，價格圖表顯示出在 1558-1560 點區上方調整的跡象。預計下個交易日 VN30F2112 將在 1558-1575 點區間橫盤移動。
- 基差仍在負水平貼現，表明期貨市場情緒尚未達到過於樂觀的狀態。同時，RSI 和 MACD 仍呈正態，顯示 VN30F2112 未來幾個交易日可能繼續測試 1575-1577 點區。

## 投資策略



### 當天策略 (Intraday)

多頭策略考慮在 1560-1562 點時進行，止損於 1556，目標為 1572-1575 點。

### 主要短期趨勢策略 (Daily)

投資者觀測市場並等待更有利的入場點。

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

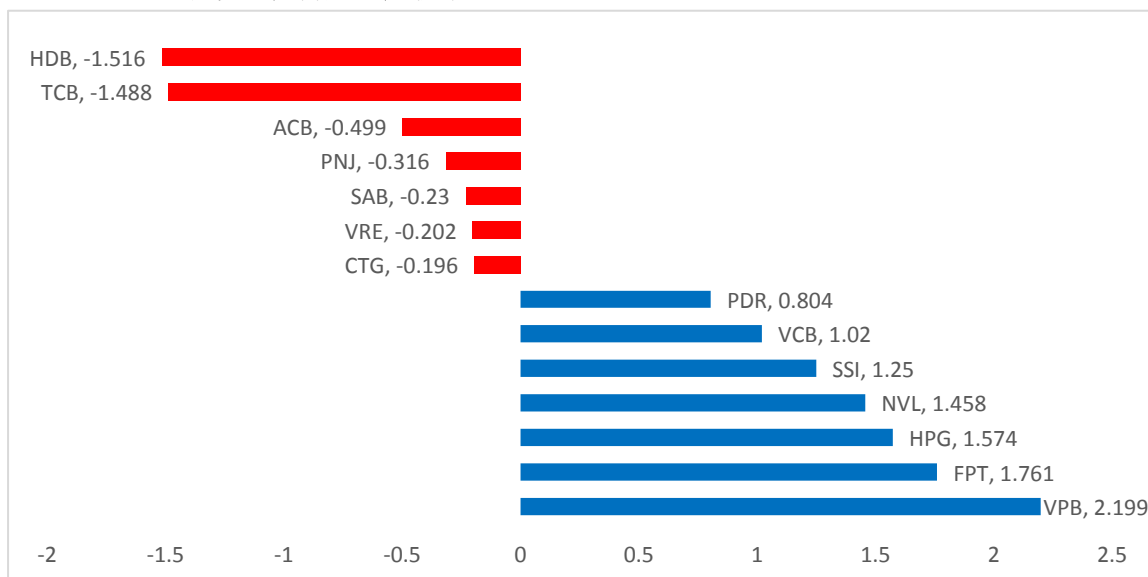


	VN30F2112-Daily	VN30F2112-1H
趨勢	上漲	上漲
支撐 1	1528	1561
支撐 2	1200	1558
阻力 1	1575	1572
阻力 2	1600	1575

### VN30-INDEX 指數走勢

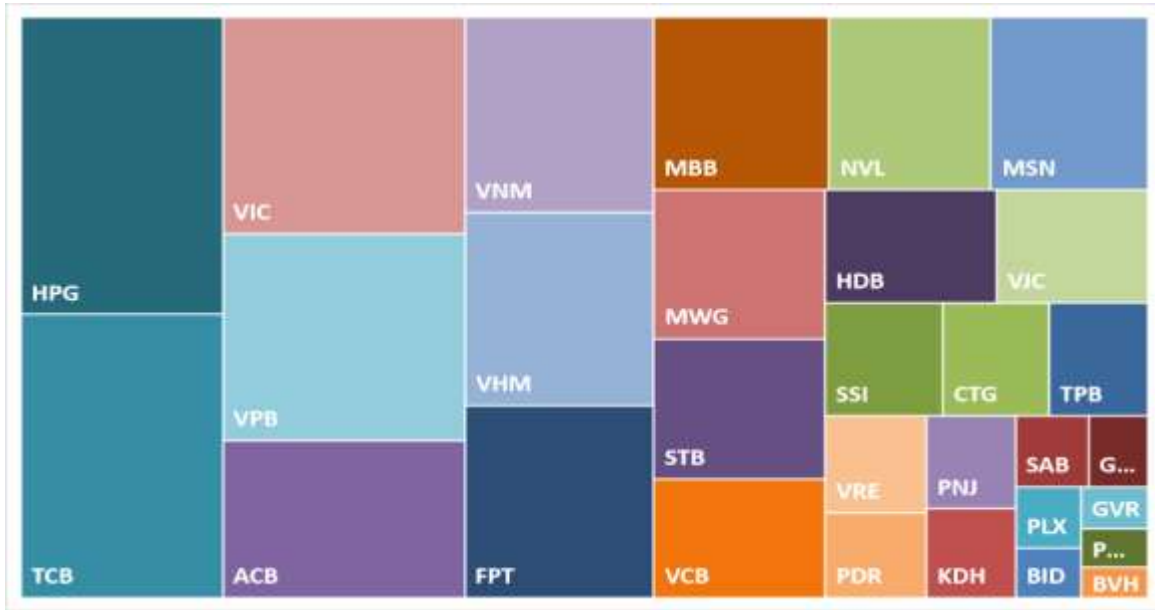
VN30-Index 上漲 0.46%，其中 VPB、FPT 和 HPG 貢獻超過 7.4 點的漲幅。相比之下，HDB、TCB、ACB 令指數失去超過 5.4 點。

### VN30-INDEX 中最有影響力的成份股



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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
25/11/2021	1,566.6	121,145	33,012
24/11/2021	1,562.1	150,549	33,012
23/11/2021	1,528.9	109,728	30,176
22/11/2021	1,512.5	151,792	28,583
19/11/2021	1,502.5	159,956	28,996
18/11/2021	1,503.4	99,965	21,440
17/11/2021	1,520.4	104,400	21,440
16/11/2021	1,517.3	153,589	28,604

日期	VN30F2111	交易量	持倉量
25/11/2021	1567.7	265	270
24/11/2021	1560.5	315	270
23/11/2021	1525.7	223	216
22/11/2021	1508.9	515	145
19/11/2021	1499.1	384	127
18/11/2021	1509	15,964	15,259
17/11/2021	1520.8	7,394	8,422
16/11/2021	1518	4,179	3,725

日期	VN30F2112	交易量	持倉量
25/11/2021	1,556.4	20	182
24/11/2021	1,551.5	119	182
23/11/2021	1,523.0	226	165
22/11/2021	1,507.8	69	193
19/11/2021	1,488.4	186	186
18/11/2021	1,494.3	74	278
17/11/2021	1,494.3	74	278
16/11/2021	1,494.3	74	278

日期	VN30F2203	交易量	持倉量
25/11/2021	1559	38	159
24/11/2021	1552	117	159
23/11/2021	1520.1	133	135
22/11/2021	1505.6	54	136
19/11/2021	1495.4	93	134
18/11/2021	1506.3	46	193
17/11/2021	1517.9	24	178
16/11/2021	1518.5	62	173



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%	45,350	182,399	18.5	2.2	1,823	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	46,700	30,025	25.2	3.1	2,889	31%	51,100	23,545
CTG	越南工商股份銀行	金融	1.8%	35,150	168,922	10.2	1.8	11,228	25%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.6%	35,150	94,973	9.8	2.2	5,467	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	58,000	73,694	21.9	3.0	1,872	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	63,100	46,841	25.5	2.2	1,520	26%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.3%	100,000	90,747	22.5	5.3	2,062	49%	101,800	47,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	103,900	198,859	24.3	4.0	1,602	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.4%	13,850	32,435	11.2	1.1	16,798	3%	15,200	9,800
HDB	胡志明市發展商業股份銀行	金融	3.1%	32,500	64,747	11.6	2.3	3,797	18%	33,950	15,884
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.2%	49,250	220,291	6.9	2.6	27,364	25%	58,400	25,407
MBB	軍隊貿易股份銀行	金融	4.4%	30,900	116,750	10.5	2.1	12,506	23%	32,926	14,092
MSN	Masan 集團股份公司	必需消費品	5.1%	157,500	185,934	77.5	8.6	1,277	32%	159,700	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.6%	145,000	103,371	23.7	5.5	1,426	49%	145,000	74,133
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	109,000	160,623	45.9	4.7	2,578	8%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	104,100	23,669	24.7	4.3	664	48%	112,000	73,000
GVR	越南橡膠工業集團	原材料	0.4%	37,800	151,200	30.4	3.1	4,577	1%	43,300	18,100
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	94,200	46,419	29.1	7.4	3,958	3%	99,700	32,148
TPB	Tien Phong 股份商業銀行	金融	2.4%	49,200	57,646	11.1	2.3	5,353	30%	49,850	20,216
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	165,000	105,811	28.0	5.0	149	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.4%	55,000	54,030	25.3	4.0	15,125	40%	55,500	12,419
STB	西貢商信銀行 (sacombank)	金融	3.8%	30,650	57,782	16.4	1.7	15,120	17%	33,900	14,350
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	54,900	192,749	11.1	2.2	13,880	22%	58,600	23,400
VCB	越南外商貿易股份銀行	金融	3.0%	107,100	397,221	18.8	3.6	969	24%	117,200	85,500
VHM	Vinhomes 股份公司	房地產	6.2%	83,900	365,331	10.1	4.2	8,688	23%	93,769	62,692
VIC	Vingroup 集團股份公司	房地產	7.1%	94,000	357,690	75.3	3.5	2,448	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.5%	132,000	71,493	473.8	4.2	916	17%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	87,500	182,871	19.4	5.9	3,412	54%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.6%	38,000	168,928	13.7	2.7	11,418	15%	40,722	14,278
VRE	Vincom Retail 股份公司	房地產	1.6%	30,850	70,101	32.3	2.3	6,065	30%	38,300	25,100



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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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