

市場在 1504-1511 點移動

2022/01/21

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	1492.6	10.6	110,314	20/01	0
VN30F2201	1496.0	15.0	19270	17/02	28
VN30F2203	1488.0	3.8	44	17/03	56
VN30F2206	1494.5	9.1	13	16/06	147

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	110,314	-32.7%	22,914	
VN30F2201	19,270	110.8%	9090	
VN30F2203	44	-27.9%	246	
VN30F2206	13	-45.8%	433	

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	-0.2	-0.5	0.3
VN30F2201	3.2	-0.5	3.7
VN30F2203	-4.8	1.7	-6.5
VN30F2206	1.7	2.9	-1.2

源自: Bloomberg - YSVN

合約走勢

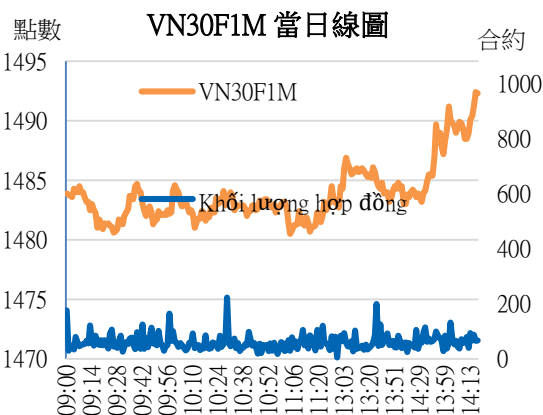
- 4 個期貨合約錄得恢復，上漲 4-15 點。VN30F2202 的基差出現正差，下個交易合約將變為 VN30F1M。
- VN30F2201 的交易量減少 33%，VN30F2202 增加 111%，VN30F2203 減少 28%，VN30F2206 減少 46%。

VN30F1M 的評估

- VN30F2202 在底部 1470 點重測後繼續上漲。與此同時，價格走勢圖正在形成更高的底部，布林帶再次上漲，顯示短期趨勢可能在下個交易日繼續上漲。VN30F2202 的阻力位從 1504-1511 點，相當於 50% 斐波那契水平附近。
- 在日線圖上，趨勢仍下跌，趨勢突破 1525 點。

投資策略

<p>當天策略 (Intraday)</p>	<p>投資者考慮在 1493-1494 點開設多頭，停損於 1490 點，止盈在 1504 點和超過 1511 點。</p> <p>空頭倉位考慮在 1511-1513 點開設阻力位，停損於 1516 點。</p>
<p>主要短期趨勢策略 (Daily)</p>	<p>VN30F2202 處於技術恢復過程中，投資者保持觀望，並可以在價格自 1511 點區域回落時開設空頭，停損於 1516 點。</p>



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

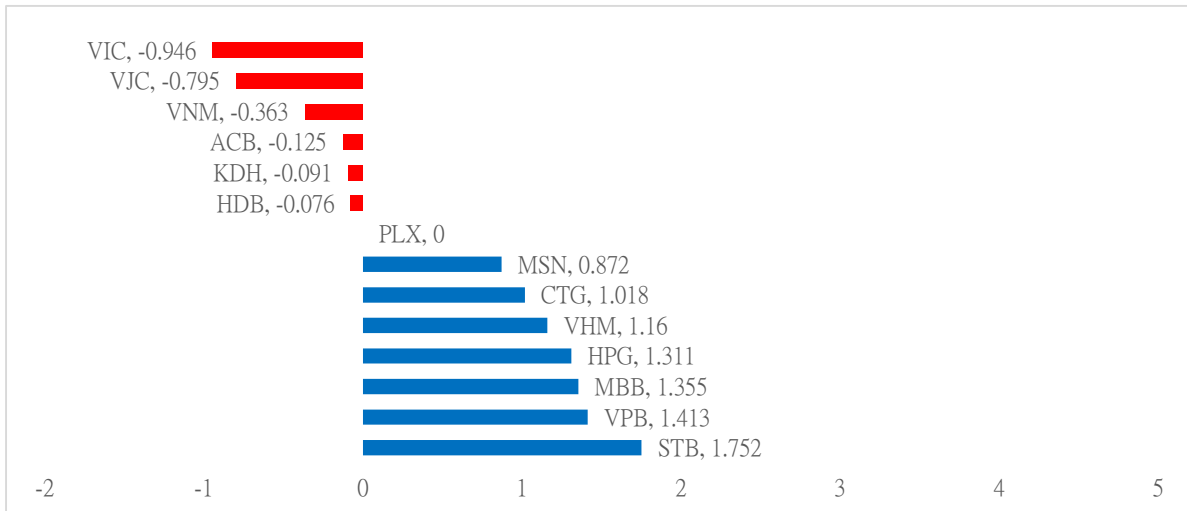


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	上漲
支撐 1	1447	1493
支撐 2	1390	1470
阻力 1	1525	1504
阻力 2	1542	1511

VN30-INDEX 指數走勢

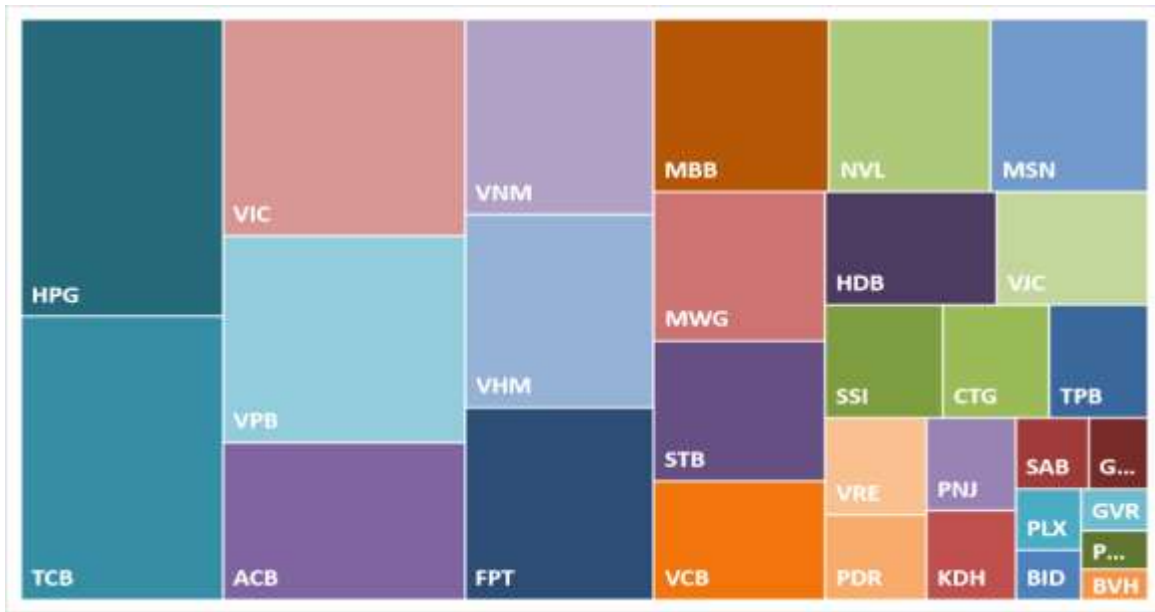
VN30-Index 收盤上漲 0.69%，其中 STB、VPB 和 MBB 貢獻超過 4.5 點的漲幅。相比之下，VIC、VJC 和 VNM 令指數失去超過 2 點。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



STB 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
20/01/2022	1,492.6	110,314	22,914
19/01/2022	1,482.0	164,016	22,914
18/01/2022	1,482.5	172,531	21,849
17/01/2022	1,480.0	178,669	26,123
14/01/2022	1,520.1	142,052	22,879
13/01/2022	1,525.7	151,811	25,262
12/01/2022	1,528.9	177,369	28,088
11/01/2022	1,503.6	129,109	29,900

日期	VN30F2111	交易量	持倉量
20/01/2022	1496	19,270	9,090
19/01/2022	1481	9,143	9,090
18/01/2022	1481	5,985	5,084
17/01/2022	1482	2,478	2,116
14/01/2022	1522	1,192	1,008
13/01/2022	1526.2	627	693
12/01/2022	1524	884	693
11/01/2022	1504	330	445

日期	VN30F2112	交易量	持倉量
20/01/2022	1,488.0	44	246
19/01/2022	1,484.2	61	246
18/01/2022	1,479.1	81	250
17/01/2022	1,498.6	77	242
14/01/2022	1,523.0	117	221
13/01/2022	1,533.7	94	245
12/01/2022	1,539.9	78	241
11/01/2022	1,514.1	28	214

日期	VN30F2203	交易量	持倉量
20/01/2022	1494.5	13	433
19/01/2022	1485.4	24	433
18/01/2022	1482.1	74	432
17/01/2022	1484	140	413
14/01/2022	1524	41	397
13/01/2022	1525	69	398
12/01/2022	1528.1	83	399
11/01/2022	1503.2	51	394

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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	0.7%	46,700	236,233	24.0	2.9	3,138	17%	47,000	29,021
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	51,700	33,240	27.9	3.4	2,731	33%	57,500	25,909
CTG	越南工商股份銀行	金融	1.8%	35,100	168,682	10.2	1.8	11,442	26%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	32,950	89,029	9.2	2.1	5,014	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	54,100	68,739	20.4	2.8	1,861	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	52,300	38,823	21.1	1.8	1,169	26%	66,500	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.0%	88,800	80,591	20.0	4.7	1,732	49%	101,800	50,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	108,600	207,855	25.4	4.2	1,262	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	17,000	39,812	13.7	1.3	25,248	3%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	28,900	58,153	10.3	2.1	6,055	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.7%	44,000	196,809	6.2	2.3	23,260	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.6%	30,200	114,105	10.3	2.0	11,675	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	5.1%	149,200	176,136	73.5	8.2	2,100	32%	175,000	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	134,000	95,520	21.9	5.1	1,129	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	80,200	154,820	44.2	4.5	4,182	7%	94,351	39,439
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	94,400	21,463	22.4	3.9	554	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	32,500	130,000	26.1	2.6	3,900	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	90,000	44,349	23.9	6.3	4,254	3%	99,800	40,938
TPB	Tien Phong 股份商業銀行	金融	2.7%	39,600	62,638	12.1	2.5	6,004	29%	44,000	16,296
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	150,000	96,192	25.5	4.5	142	63%	195,600	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	45,700	44,893	21.0	3.3	18,584	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	4.4%	33,800	63,720	18.1	1.9	21,712	18%	36,200	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	48,850	171,508	9.8	2.0	14,204	22%	58,600	29,600
VCB	越南外商貿易股份銀行	金融	3.3%	87,100	412,202	19.5	3.8	1,323	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.1%	78,600	342,253	8.8	3.0	7,098	24%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.5%	95,000	361,495	76.1	3.6	2,786	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	123,600	66,943	54.4	4.0	814	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	83,000	173,466	18.4	5.6	2,635	55%	110,800	82,600
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.1%	33,950	150,924	12.2	2.4	13,922	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.8%	33,600	76,350	35.2	2.5	8,673	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 Hiền
研究分析主管
+84 28 3622 6868 ext 3908
hien.ly@yuanta.com.vn

Quách Đức Khánh
研究分析副主管
+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
hiep.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

Phạm Đắc Thành
北部分行經理
+84 28 3622 6868 ext 3416
thanh.pham@yuanta.com.vn

Võ Thị Thu Thủy
平陽分行經理
+84 28 3622 6868 ext 3505
thuy.vo@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 Đình Tuấn
峴港分行經理
+84 28 3622 6868 ext 3301
tuan.vo@yuanta.com.vn

Nguyễn Việt Quang
河內分行經理
+84 28 3622 6868 ext 3404
quang.nguyen@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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