

## 市場測試 1035-1040 點

2022/10/28

合約走勢					
單位	收盤 點數	+/- 點數	交易量 合約	到期 日期	剩餘 時間 日
VN30F2112	1025.0	57.5	474,283	17/11	21
VN30F2201	1021.1	58.2	1797	15/12	49
VN30F2203	1016.6	57.0	137	16/03	140
VN30F2206	1014.9	53.0	145	15/06	231

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量 合約	+/- %	OI	+/- %
VN30F2112	474,283	1.0%	46,912	
VN30F2201	1,797	14.0%	1092	
VN30F2203	137	20.2%	302	
VN30F2206	145	158.9%	181	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差 點數	前一盤 點數	+/- 點數
VN30F2112	-3.5	-22.9	19.4
VN30F2201	-7.4	-22.9	15.5
VN30F2203	-11.9	-30.8	18.9
VN30F2206	-13.6	-28.5	14.9

源自: Bloomberg - YSVN

### 合約走勢

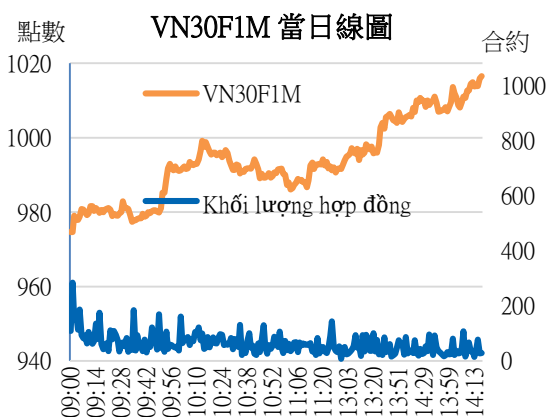
- 4 個期貨合約大幅上漲，漲幅為 53-58 點。基差再次縮小折現水平，顯示期貨市場的謹慎情緒有所減輕。
- VN30F2210 的交易量增加 1%，VN30F2211 增加 14%，VN30F2212 增加 20%，VN30F2303 增加 159%。

### VN30F1M 的評估

- VN30F2211 大幅上漲，並處於積極劇烈波動期，顯示短期底部已建立。因此，VN30F2211 處於復甦階段，並且日線圖上在 1035-1040 點最近的阻力位。
- 在 30 分鐘內，VN30F2211 處於上漲第 3 波，阻力在 1028 點附近和 1044 點以上，支撐在 1008-1013 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1008-1013 點的震盪階段開設多頭，停損於 1005 點，止盈在 1028-1035 點。 當價格在 1040-1044 點的阻力位時開設空頭。
主要短期 趨勢策略 (Daily)	投資者觀察市場，並等待更安全的入場點。



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

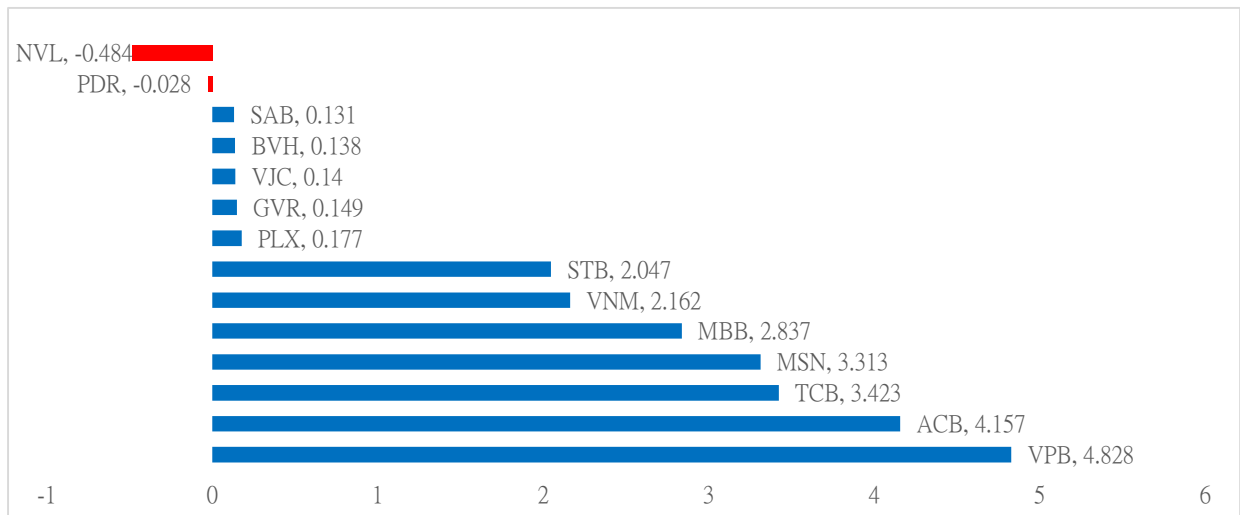


	VN30F2211-Daily	VN30F2211-1H
趨勢	下跌	上漲
支撐 1	970	1008
支撐 2	950	980
阻力 1	1050	1028
阻力 2	1100	1035

VN30-INDEX 指數走勢

VN30-Index 收漲 3.85%，其中 VPB、ACB 和 TCB 對指數的漲幅影響最大。相反，NVL、PDR 是對 VN30-Index 的負面影響的股票。

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
27/10/2022	1,025.0	474,283	46,912
26/10/2022	967.5	469,459	46,912
25/10/2022	961.0	644,884	50,654
24/10/2022	942.0	462,554	43,991
21/10/2022	985.0	417,973	48,375
20/10/2022	1,058.2	280,262	30,836
18/10/2022	1,057.9	352,172	36,723
17/10/2022	1,050.0	308,351	34,799

日期	VN30F2111	交易量	持倉量
27/10/2022	1021.1	1,797	1,092
26/10/2022	962.9	1,577	1,092
25/10/2022	955	1,731	1,066
24/10/2022	939.6	1,445	1,025
21/10/2022	979	1,881	876
20/10/2022	1037.2	38,565	33,002
18/10/2022	1045	10,252	13,767
17/10/2022	1034	8,938	9,726

日期	VN30F2112	交易量	持倉量
27/10/2022	1,016.6	137	302
26/10/2022	959.6	114	302
25/10/2022	946.1	461	317
24/10/2022	940.5	216	522
21/10/2022	980.0	537	522
20/10/2022	1,039.9	78	470
18/10/2022	1,045.8	132	449
17/10/2022	1,038.0	220	447

日期	VN30F2203	交易量	持倉量
27/10/2022	1014.9	145	181
26/10/2022	961.9	56	181
25/10/2022	952.9	381	182
24/10/2022	935.5	468	223
21/10/2022	1000.9	452	308
20/10/2022	1030.6	115	529
18/10/2022	1048	431	580
17/10/2022	1032.1	191	592

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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	0.6%	39,800	201,329	15.5	2.2	1,626	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	37,700	27,024	21.5	2.5	850	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.6%	28,400	136,483	9.3	1.3	4,096	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.6%	24,550	82,916	7.0	1.6	2,785	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	42,250	53,683	82.2	2.3	1,054	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	57,400	42,609	24.1	1.9	1,303	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.4%	86,400	94,783	19.1	4.8	1,924	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	118,900	227,569	17.8	3.8	1,011	3%	134,000	86,300
POW	越南天然氣股份總公司	公用服務	0.6%	13,850	32,435	20.5	1.1	15,848	2%	20,800	11,450
HDB	胡志明市發展商業股份銀行	金融	3.0%	26,300	52,921	7.6	1.6	2,072	18%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.9%	23,050	134,031	4.9	1.3	25,940	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.7%	23,650	107,229	6.8	1.6	9,823	19%	29,083	18,208
MSN	Masan 集團股份公司	必需消費品	5.8%	113,700	161,878	15.9	5.5	810	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	6.0%	73,300	107,290	21.3	4.8	3,540	49%	81,400	54,450
NVL	Nova 房地產投資集團股份公司	房地產	5.1%	82,200	160,276	49.8	4.3	2,489	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	25,000	52,692	7.3	1.9	1,969	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	26,650	106,600	22.9	2.2	1,734	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	55,100	37,008	17.7	4.8	1,967	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	27,900	44,131	8.0	1.5	2,094	30%	44,000	24,800
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.1%	187,900	120,497	26.8	5.2	136	63%	197,900	142,900
SSI	SSI 西貢證券股份公司	金融	2.0%	23,950	35,665	9.0	1.8	18,836	35%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.7%	24,650	46,471	13.0	1.3	14,307	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.0%	38,750	136,048	6.7	1.3	4,503	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.6%	86,000	406,996	#N/A N/A	#N/A N/A	995	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	59,900	260,827	9.3	2.2	2,552	23%	87,500	58,300
VIC	Vingroup 集團股份公司	房地產	4.8%	63,600	242,566	#N/A N/A	2.3	1,457	12%	109,600	63,000
VJC	Vietjet 越捷航空股份公司	工業	2.6%	122,400	66,293	176.1	3.8	603	17%	149,000	116,800
VNM	越南牛奶股份公司	必需消費品	5.1%	76,000	158,837	18.7	4.7	2,190	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	31,350	140,306	8.3	1.5	10,919	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	28,400	64,534	49.8	2.0	1,692	32%	37,000	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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