

基差繼續有大幅的相差

2021/09/28

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
VN30F2110	1434.0	-15.9	132,794	21/10	26
VN30F2111	1434.0	-14.0	319	18/11	54
VN30F2112	1429.5	-17.9	24	16/12	82
VN30F2203	1429.9	-14.2	33	17/03	173

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2110	132,794	-41.9%	33,465	
VN30F2111	319	1.6%	259	
VN30F2112	24	-68.0%	243	
VN30F2203	33	-57.7%	124	

源自：Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2110	-5.2	-10.0	4.8
VN30F2111	-5.2	-10.0	4.8
VN30F2112	-9.7	-12.5	2.8
VN30F2203	-9.3	-15.8	6.5

源自：Bloomberg - YSVN

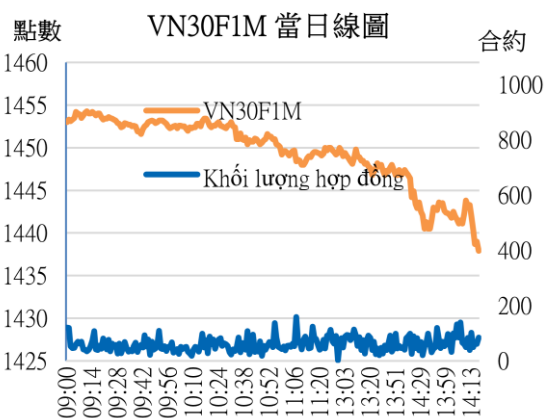
合約走勢

- 4 個期貨合約收盤回落，較前一交易日下跌 14-18 點。4 個期貨合約的基差與基指相比繼續負水平 5-10 點。
- VN30F2110 交易量下降 42%，VN30F2111 上升 2%，VN30F2112 下降 68%，VN30F2203 下降 58%。

VN30F1M 的評估

- VN30F2110 自 1456 點強力阻力區向下修正。RSI 即將進入短線超賣區域，顯示下跌趨勢可能放緩，1428-1432 點將出現技術性反彈。
- 從艾略特波來看，VN30F2110 也完成了 1358 點回撤的 Z 字形波形。因此，VN30F2110 正在回歸 1509 點形成的修正趨勢。

投資策略



當天策略 (Intraday)

多頭策略考慮 1428-1432 點進行，停損於 1426 點。
空頭策略在 1443-1447 點區開設，停損於 1450 點。

主要短期趨勢策略 (Daily)

投資者持有 VN30F2110 合約的空頭倉位，當價格收於 1460 點以上時停損。

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VN30F1M 合約走勢圖

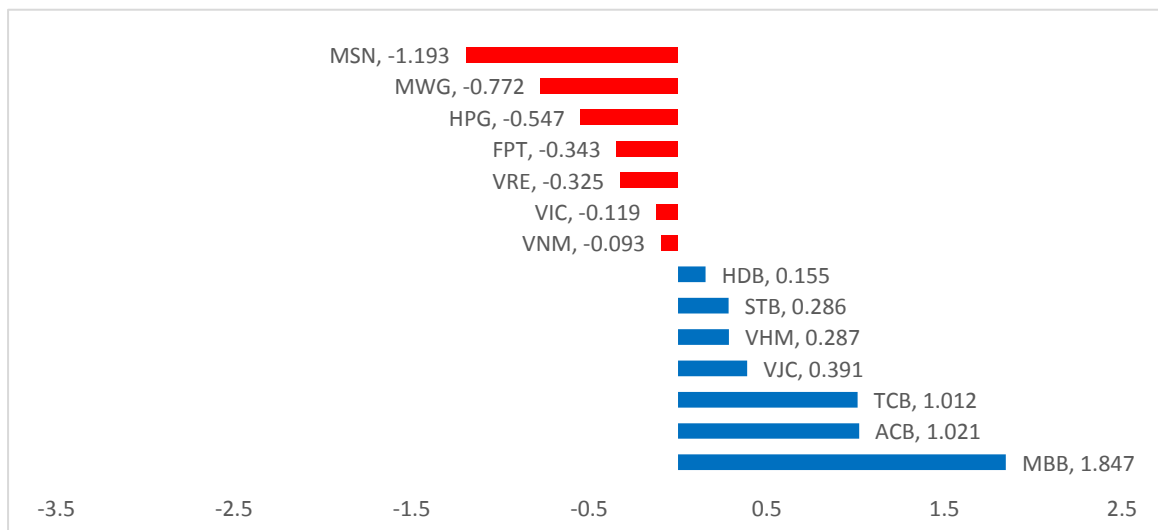


	VN30F2110-Daily	VN30F2110-1H
趨勢	下跌	下跌
支撐 1	1400	1432
支撐 2	1200	1426
阻力 1	1460	1443
阻力 2	1535	1447

VN30-INDEX 指數走勢

VN30-Index 下跌 1.42%，其中 MSN、TCB 和 MWG 令指數失去 7.5 點。相反，VJC、PLX、HDB 貢獻近 1.4 點的漲幅。

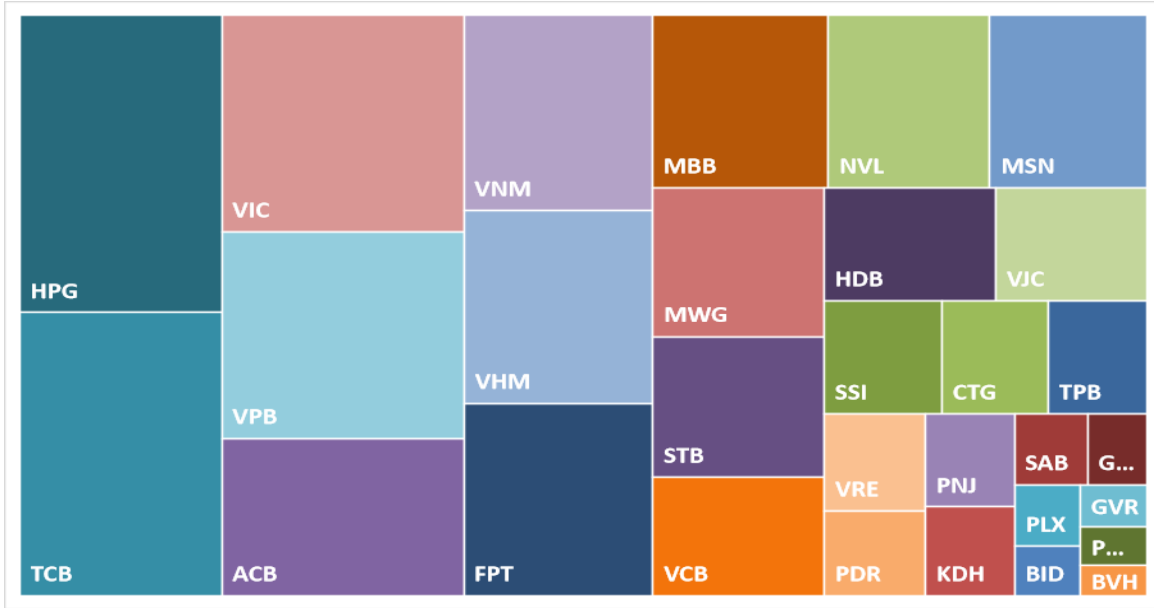
VN30-INDEX 中最有影響力的成分股



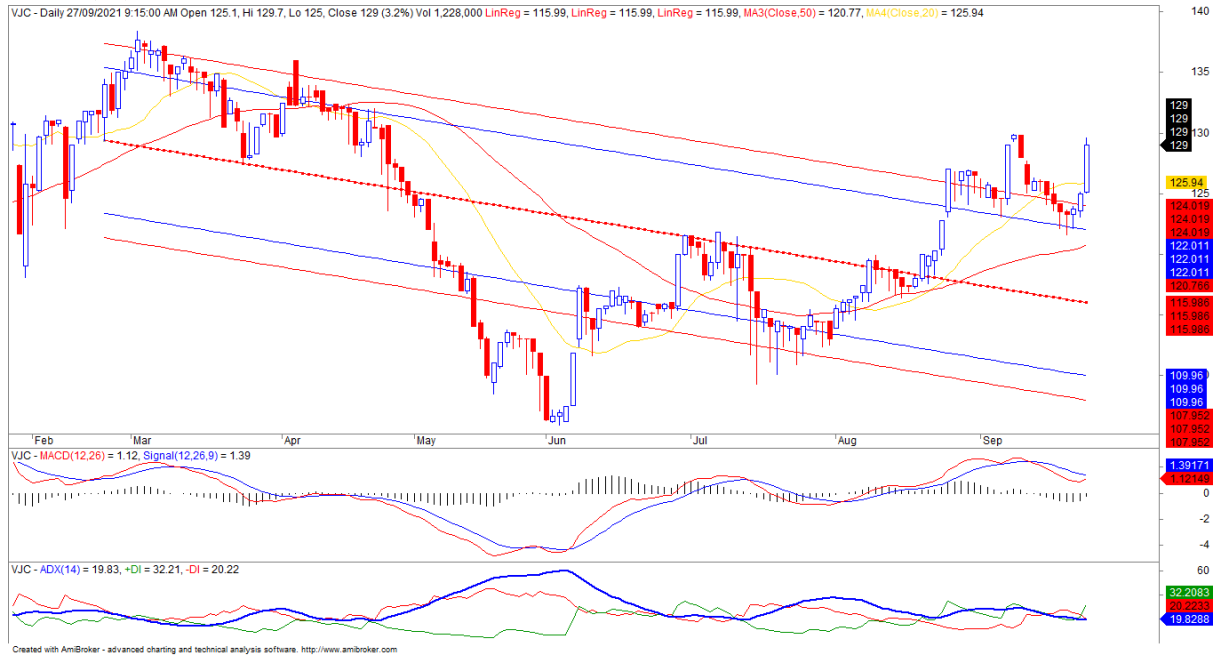


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VN30-INDEX 中的資本化



VJC 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
27/09/2021	1,434.0	132,794	33,465
24/09/2021	1,449.9	228,417	33,465
23/09/2021	1,450.0	143,800	37,521
22/09/2021	1,440.8	161,234	35,248
21/09/2021	1,440.0	228,417	33,465
20/09/2021	1,452.0	144,551	33,038
17/09/2021	1,456.8	134,748	30,068
16/09/2021	1,448.9	106,700	27,045

日期	VN30F2111	交易量	持倉量
27/09/2021	1434	319	259
24/09/2021	1448	314	259
23/09/2021	1448	287	264
22/09/2021	1440	147	260
21/09/2021	1440	314	259
20/09/2021	1452.7	266	216
17/09/2021	1455.5	293	149
16/09/2021	1440.6	18,444	13,852

日期	VN30F2112	交易量	持倉量
27/09/2021	1,429.5	24	243
24/09/2021	1,443.1	27	244
23/09/2021	1,446.7	151	246
22/09/2021	1,441.9	8	243
21/09/2021	1,442.9	75	247
20/09/2021	1,453.9	27	243
17/09/2021	1,452.4	78	243
16/09/2021	1,442.6	52	279

日期	VN30F2203	交易量	持倉量
27/09/2021	1429.9	33	124
24/09/2021	1444.1	78	124
23/09/2021	1444.2	29	132
22/09/2021	1436.1	26	127
21/09/2021	1427.9	78	124
20/09/2021	1448.9	44	125
17/09/2021	1453	111	138
16/09/2021	1442.6	102	251



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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%	39,400	158,468	16.0	1.9	2,306	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	41,350	25,765	21.0	3.0	3,558	31%	43,050	21,455
CTG	越南工商股份銀行	金融	1.7%	31,000	148,978	9.1	1.6	15,993	25%	42,535	20,338
ACB	亞洲商業股份銀行	金融	5.6%	31,500	85,111	8.8	2.1	8,985	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	50,100	63,657	15.6	2.6	1,452	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	56,500	41,941	22.4	2.0	1,126	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	92,100	83,578	21.8	5.0	2,957	49%	98,400	42,609
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	90,000	172,256	22.1	3.7	965	2%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,550	27,049	10.7	0.9	9,968	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.7%	25,500	50,801	9.6	1.9	3,623	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.6%	50,800	227,224	9.0	3.1	28,022	26%	56,300	19,037
MBB	軍隊貿易股份銀行	金融	4.5%	28,000	105,793	10.1	2.0	18,527	23%	32,926	12,477
MSN	Masan 集團股份公司	必需消費品	4.3%	135,000	159,372	75.5	7.5	1,524	32%	150,000	53,600
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	126,000	89,826	19.6	4.9	1,523	49%	134,000	66,533
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	102,400	150,897	28.5	4.5	2,866	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	91,000	20,690	15.7	3.6	649	48%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.4%	35,600	142,400	30.2	2.9	5,432	1%	41,000	11,850
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	80,300	39,088	27.7	7.0	3,430	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.0%	40,000	46,867	9.5	2.1	5,932	30%	42,100	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	159,000	101,964	21.8	4.9	190	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	40,000	39,310	21.5	3.5	19,641	45%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.5%	26,500	49,958	13.8	1.6	23,434	16%	33,900	12,950
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	49,500	173,790	10.7	2.1	17,314	22%	58,600	21,200
VCB	越南外商貿易股份銀行	金融	3.1%	98,000	363,470	17.7	3.5	1,476	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.2%	78,200	340,512	10.1	3.5	10,658	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.1%	86,100	327,629	48.7	3.6	2,843	14%	129,689	80,889
VJC	Vietjet 越捷航空股份公司	工業	2.7%	129,000	69,868	463.0	4.1	770	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.7%	88,800	185,588	19.4	5.9	3,371	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.3%	67,000	165,473	13.3	2.7	11,805	15%	73,300	22,900
VRE	Vincom Retail 股份公司	房地產	1.6%	28,250	64,193	23.6	2.1	4,766	30%	38,300	25,050



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