

驗證合約的上限

2021/09/29

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	1454.4	20.4	163,150	21/10	25
VN30F2111	1451.0	17.0	217	18/11	53
VN30F2112	1449.5	20.0	24	16/12	81
VN30F2203	1446.0	16.1	150	17/03	172

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2110	163,150	22.7%	39,401	
VN30F2111	217	-32.0%	299	
VN30F2112	24	0.0%	232	
VN30F2203	150	354.5%	123	

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	3.3	-5.2	8.5
VN30F2111	-0.1	-5.2	5.1
VN30F2112	-1.6	-9.7	8.1
VN30F2203	-5.1	-9.3	4.2

源自 Bloomberg - YSVN

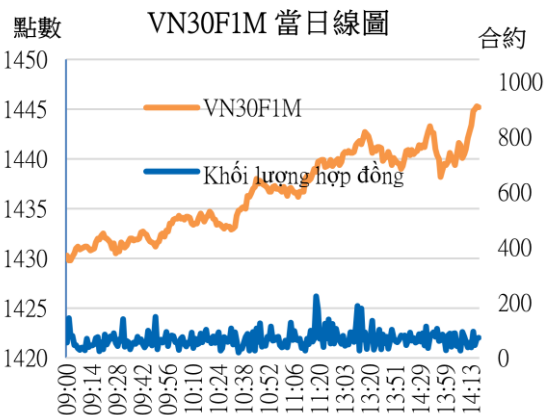
合約走勢

- 4 個期貨合約反轉上漲 16-20 點。緊隨 VN30F1M 的 4 個期貨合約的基差為 3.3 點的正價差，顯示出該期貨合約的一些興奮狀態。
- VN30F2110 成交量增加 23%，VN30F2111 減少 32%，VN30F2112 保持不變，VN30F2203 增加 355%。

VN30F1M 的評估

- VN30F1M 反彈，但總體上還是橫盤移動，平波（A-B-C），1455 點的上限區仍未完全突破。我們認為，如果下一交易日沒有突破 1455-1457 點區域，則顯示出上漲趨勢還沒有完全回到市場上。
- 在日線圖中，VN30F1M 也接近連接 08.2021 和 09.2021 頂部的阻力趨勢線。因此，日線圖上的趨勢仍然下跌。

投資策略



當天策略
(Intraday)

空頭策略在 1455-1456 點開設，停損於 1458 點，並在 1443-1445 附近的目標區域止盈。

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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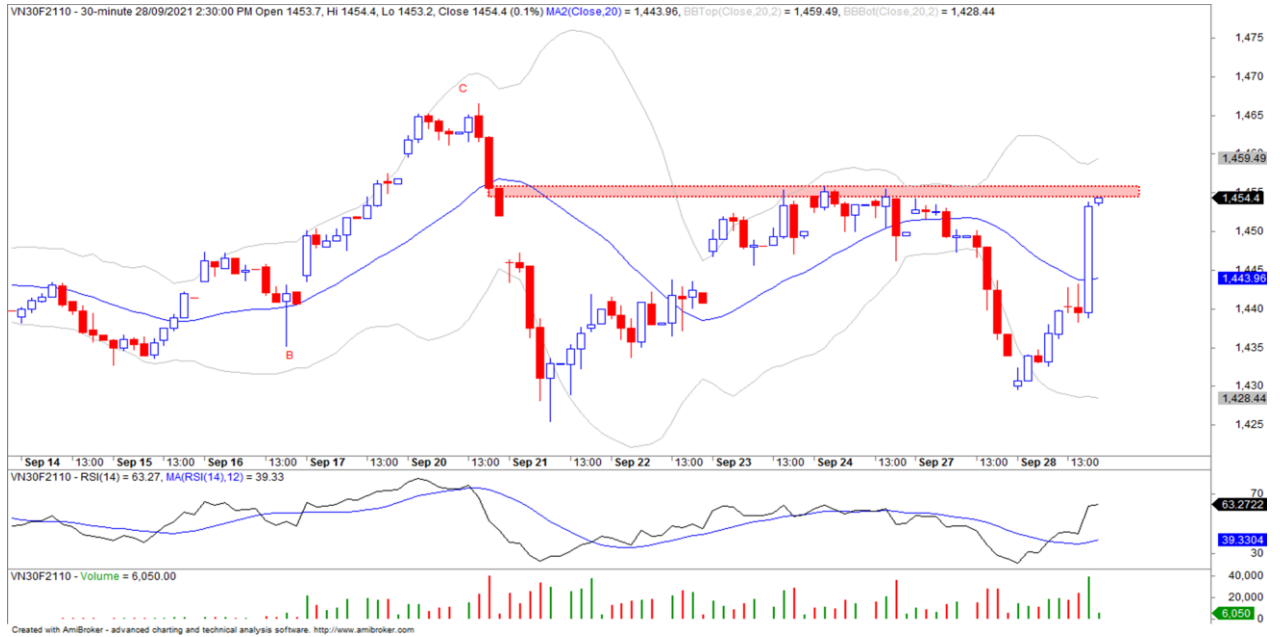
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VN30F1M 合約走勢圖

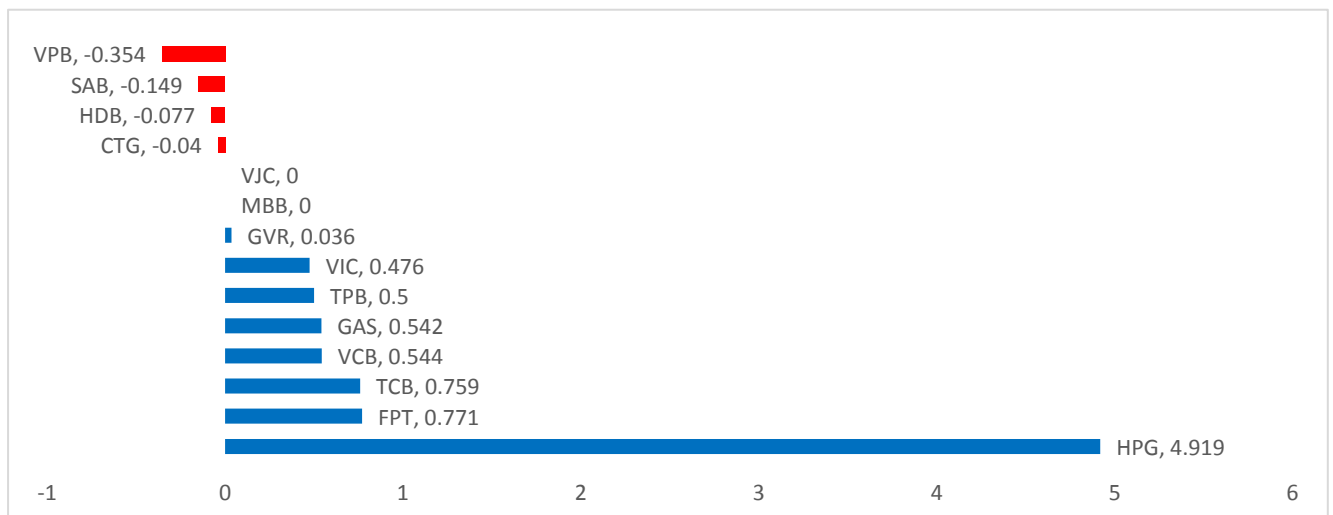


	VN30F2110-Daily	VN30F2110-1H
趨勢	下跌	橫盤
支撐 1	1400	1443
支撐 2	1200	1426
阻力 1	1460	1455
阻力 2	1535	1460

VN30-INDEX 指數走勢

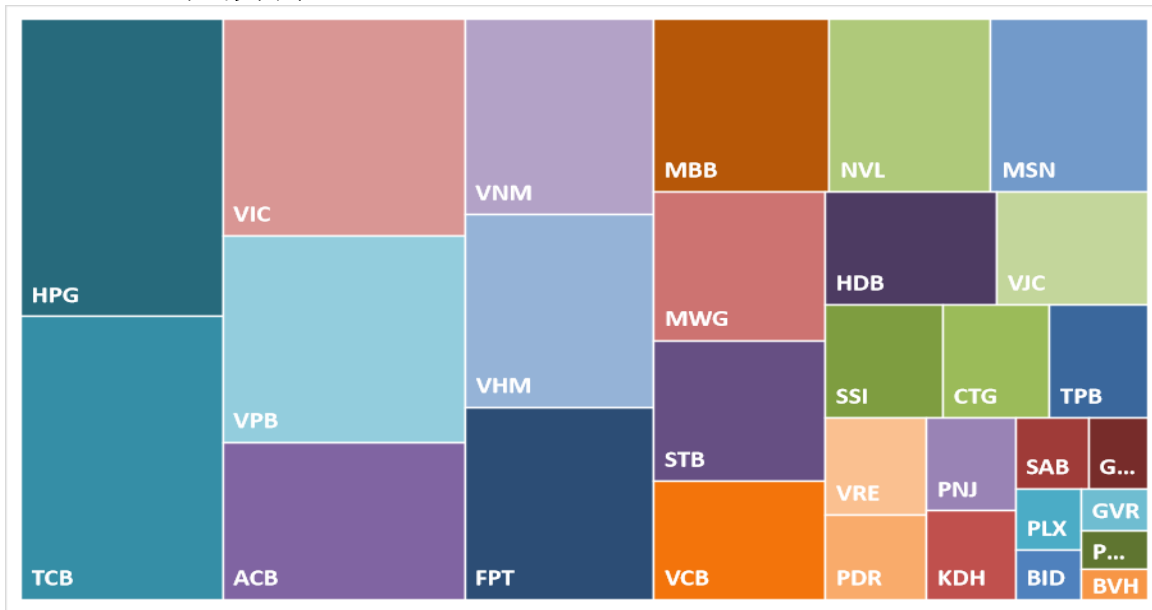
VN30-Index 上漲 0.83%，其中 HPG、FPT 和 TCB 貢獻 6.4 點的漲幅。相反，VPB、SAB、HDB 則是令指數失去近 0.58 點的股票。

VN30-INDEX 中最有影響力的成分股

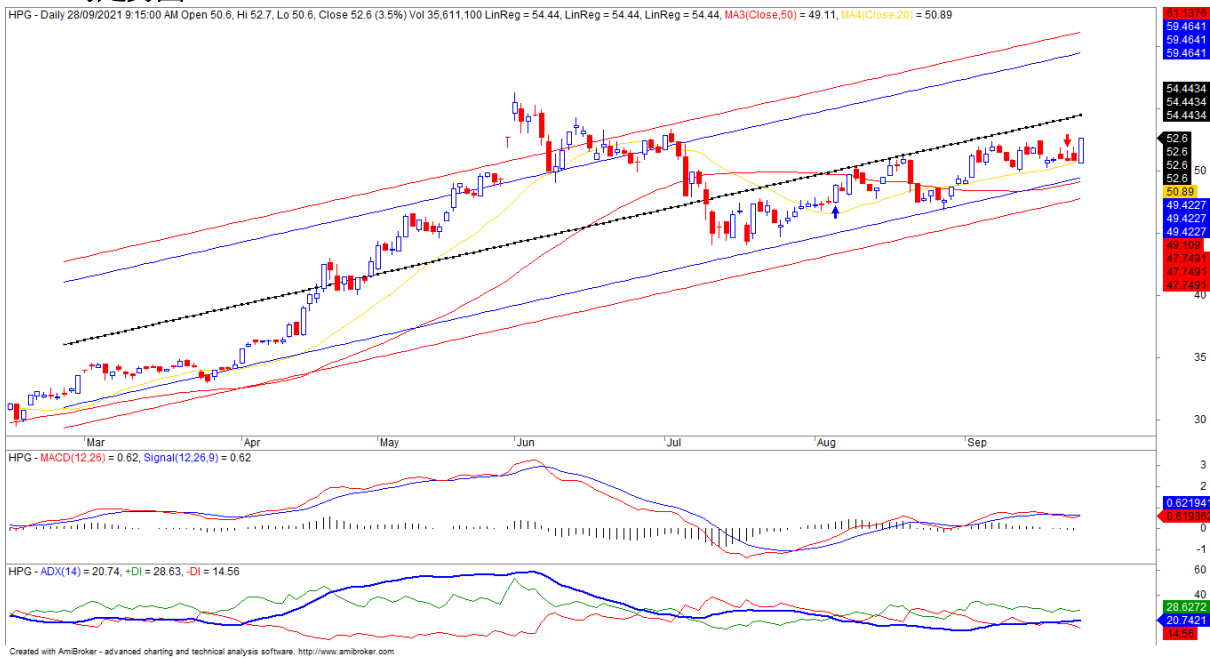


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VN30-INDEX 中的資本化



HPG 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
28/09/2021	1,454.4	163,150	39,401
27/09/2021	1,434.0	132,944	39,401
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

日期	VN30F2111	交易量	持倉量
28/09/2021	1451	217	299
27/09/2021	1434	319	299
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

日期	VN30F2112	交易量	持倉量
28/09/2021	1,449.5	24	232
27/09/2021	1,429.5	24	232
24/09/2021	1,447.4	75	243
23/09/2021	1,446.7	151	244
22/09/2021	1,439.3	8	246
21/09/2021	1,442.9	75	243
20/09/2021	1,453.9	27	247
17/09/2021	1,452.4	78	243

日期	VN30F2203	交易量	持倉量
28/09/2021	1446	150	123
27/09/2021	1429.9	33	123
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



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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%	40,100	161,283	16.3	2.0	2,288	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	41,600	25,920	21.2	3.0	3,593	31%	43,050	21,455
CTG	越南工商股份銀行	金融	1.7%	30,950	148,738	9.1	1.6	15,580	25%	42,535	20,338
ACB	亞洲商業股份銀行	金融	5.6%	31,600	85,382	8.8	2.1	8,897	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	51,100	64,927	15.9	2.6	1,429	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	58,700	43,574	23.3	2.1	1,140	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	93,000	84,395	22.0	5.0	2,978	49%	98,400	42,609
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	95,100	182,017	23.3	3.9	953	2%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,750	27,517	10.9	0.9	9,989	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.7%	25,450	50,702	9.6	1.9	3,560	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.9%	52,600	235,276	9.4	3.2	28,183	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	18,092	23%	32,926	12,477
MSN	Masan 集團股份公司	必需消費品	4.3%	136,000	160,553	76.1	7.5	1,543	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%	126,700	90,325	19.7	5.0	1,579	49%	134,000	66,533
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	102,600	151,192	28.5	4.5	2,830	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	93,000	21,145	16.0	3.7	660	48%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.4%	35,800	143,200	30.3	3.0	5,430	1%	41,000	11,850
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	81,300	39,575	28.0	7.1	3,383	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.0%	40,700	47,687	9.7	2.2	6,033	30%	42,100	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	157,100	100,745	21.5	4.8	190	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	40,600	39,900	21.8	3.6	19,383	45%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.5%	26,550	50,052	13.8	1.6	23,381	16%	33,900	12,950
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	49,800	174,844	10.8	2.1	17,353	22%	58,600	21,200
VCB	越南外商貿易股份銀行	金融	3.1%	99,200	367,921	17.9	3.5	1,462	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.2%	78,500	341,818	10.2	3.5	10,767	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.1%	86,500	329,151	49.0	3.6	2,879	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	784	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.7%	89,300	186,633	19.5	5.9	3,404	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.2%	66,800	164,979	13.2	2.7	11,757	15%	73,300	22,900
VRE	Vincom Retail 股份公司	房地產	1.6%	28,500	64,761	23.9	2.1	4,793	30%	38,300	25,050



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