

本週首日，合約可能將 1431-1443 點區波動

2021/10/04

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	1441.0	-11.0	180,114	21/10	19
VN30F2111	1439.9	-11.6	357	18/11	47
VN30F2112	1437.3	-10.5	5	16/12	75
VN30F2203	1436.8	-8.0	39	17/03	166

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2110	180,114	-1.6%	36,620	
VN30F2111	357	8.8%	353	
VN30F2112	5	-78.3%	235	
VN30F2203	39	-18.8%	155	

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	-1.3	3.3	-4.6
VN30F2111	-3.5	3.3	-6.8
VN30F2112	-5.5	-1.6	-3.9
VN30F2203	-5.8	-5.1	-0.7

源自：Bloomberg - YSVN

合約走勢

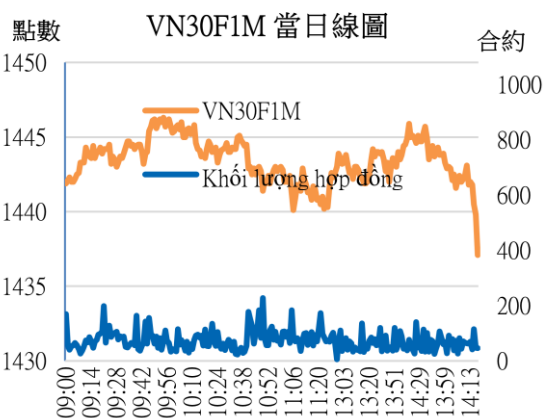
- 4 個期貨合約收盤，上漲 3-4 點。4 個期貨合約的基差仍為負值，但較基指大幅收窄至 2-9 點。
- VN30F2110 交易量下降 23%，VN30F2111 上升 5%，VN30F2112 下降 68%，VN30F2203 下降 8%。

VN30F1M 的評估

- VN30F2110 在 15 分鐘框架內繼續下跌，位於 Bollinger 中線下方，顯示自 1456 點強阻力位短線回調。同時，RSI 和 MACD 在下跌趨勢中均有所放緩，但仍無反彈信號，表明價格繼續鞏固支撐位前，漲勢並未能回歸。
- 下个交易日，預計 VN30F2110 將在 1431-1443 點區波動，分別位於 Bollinger 中線和下方支撐趨勢線區域。

投資策略

當天策略 (Intraday)	空頭策略在 1442-1443 點區開設，停損於 1445 點，目標為 1431-1433 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

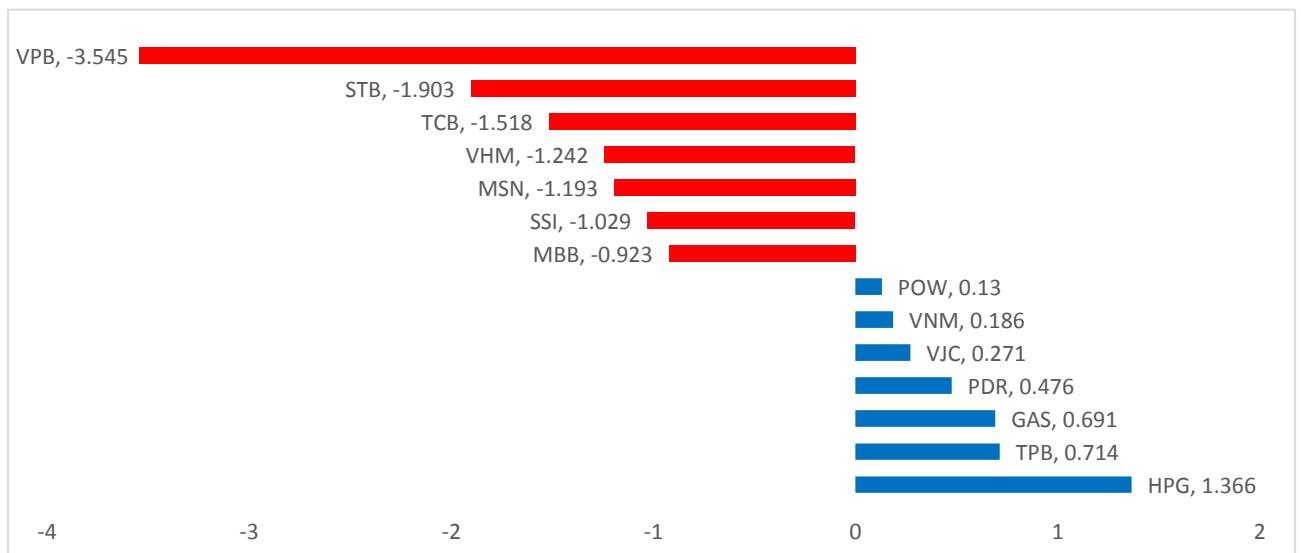


	VN30F2110-Daily	VN30F2110-1H
趨勢	下跌	橫盤
支撐 1	1400	1435
支撐 2	1200	1431
阻力 1	1460	1443
阻力 2	1535	1447

VN30-INDEX 指數走勢

VN30-Index 下跌 0.82%，其中 VPB、STB、TCB 令指數失去近 6.9 點。另一方面，HPG、TPB 和 GAS 貢獻 2.7 點的漲幅。

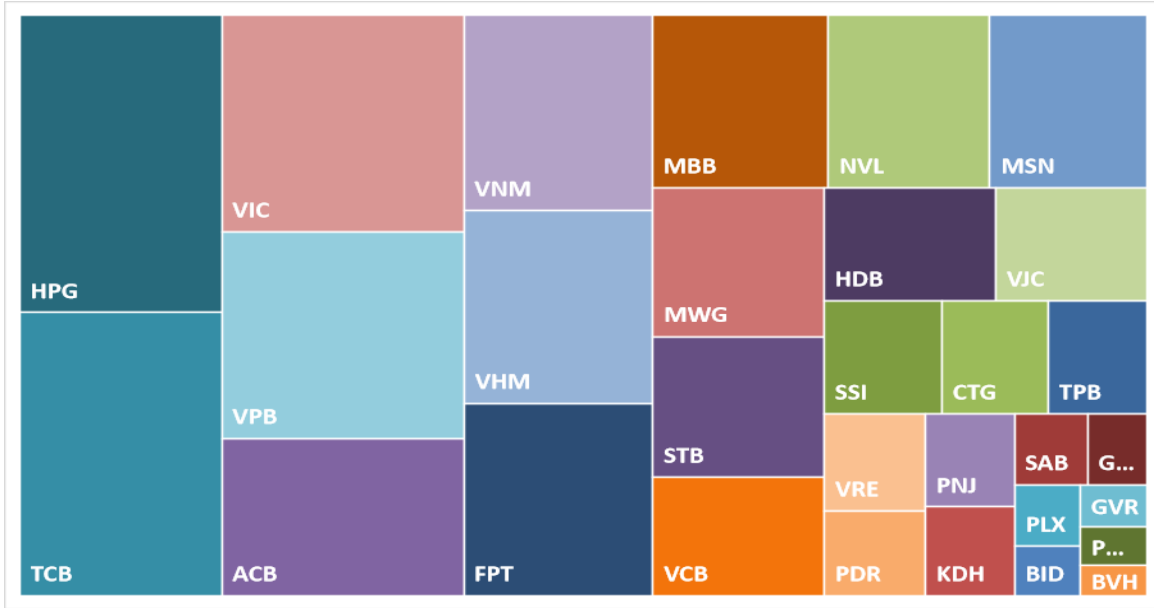
VN30-INDEX 中最有影響力的成分股



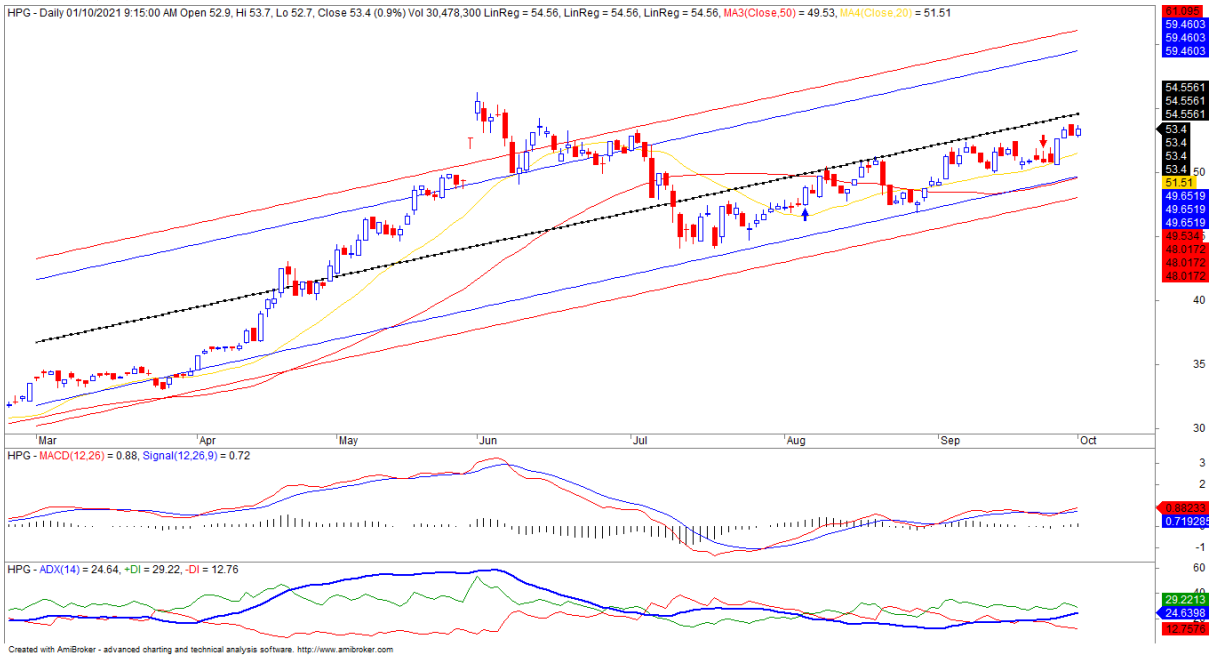


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VN30-INDEX 中的資本化



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
01/10/2021	1,441.0	180,114	36,620
30/09/2021	1,452.0	183,857	39,415
29/09/2021	1,449.2	236,111	39,026
28/09/2021	1,454.4	163,465	40,871
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

日期	VN30F2111	交易量	持倉量
01/10/2021	1439.9	357	353
30/09/2021	1451.5	328	360
29/09/2021	1447	314	288
28/09/2021	1451	217	292
27/09/2021	1434	319	299
24/09/2021	1448	314	259
23/09/2021	1448	287	264
22/09/2021	1440	147	260

日期	VN30F2112	交易量	持倉量
01/10/2021	1,437.3	5	235
30/09/2021	1,447.8	23	236
29/09/2021	1,445.0	71	232
28/09/2021	1,449.5	64	269
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

日期	VN30F2203	交易量	持倉量
01/10/2021	1436.8	39	155
30/09/2021	1444.8	48	151
29/09/2021	1441.1	52	151
28/09/2021	1446	150	142
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



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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%	38,800	156,054	15.7	1.9	2,122	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	41,300	26,553	21.0	3.0	3,508	31%	43,050	21,455
CTG	越南工商股份銀行	金融	1.7%	29,750	142,971	8.7	1.5	14,622	25%	42,535	20,377
ACB	亞洲商業股份銀行	金融	5.6%	31,500	85,111	8.8	2.1	8,648	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	51,900	65,944	16.1	2.6	1,415	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	57,900	42,980	23.0	2.1	1,166	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	92,900	84,304	21.9	5.0	2,874	49%	98,400	42,609
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	103,500	198,094	25.4	4.2	1,097	3%	103,700	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	12,200	28,571	11.3	1.0	10,501	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.7%	24,850	49,506	9.4	1.9	3,394	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.1%	53,400	238,854	9.5	3.2	28,461	26%	56,300	19,259
MBB	軍隊貿易股份銀行	金融	4.4%	27,450	103,715	9.9	1.9	17,103	23%	32,926	12,541
MSN	Masan 集團股份公司	必需消費品	4.5%	140,000	165,275	78.3	7.7	1,500	32%	150,000	53,800
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	126,200	89,969	19.6	4.9	1,570	49%	134,000	66,533
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	102,000	150,308	28.4	4.5	2,733	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	99,000	22,509	17.0	3.9	686	48%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.4%	36,100	144,400	30.6	3.0	5,305	1%	41,000	11,850
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	84,000	40,889	29.0	7.3	3,352	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.1%	42,600	49,913	10.1	2.3	6,186	30%	42,700	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	154,200	98,886	21.1	4.7	189	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	39,200	38,524	21.1	3.4	18,770	45%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.3%	24,700	46,565	12.9	1.5	22,902	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.6%	49,000	172,035	10.6	2.1	16,621	22%	58,600	21,200
VCB	越南外商貿易股份銀行	金融	3.0%	95,900	355,681	17.3	3.4	1,404	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.1%	77,000	335,286	10.0	3.4	10,477	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.2%	87,700	333,717	49.6	3.7	2,863	14%	129,689	80,889
VJC	Vietjet 越捷航空股份公司	工業	2.7%	128,800	69,760	462.3	4.1	794	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.8%	89,800	187,678	19.6	5.9	3,425	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.9%	63,900	157,817	12.6	2.6	11,283	15%	73,300	22,900
VRE	Vincom Retail 股份公司	房地產	1.6%	28,200	64,079	23.6	2.1	4,796	30%	38,300	25,050



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