

## 期貨市場在 1453 點區出現震盪

2021/10/07

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	1449.0	8.7	116,988	21/10	18
VN30F2111	1447.0	8.6	185	18/11	46
VN30F2112	1445.1	9.1	18	16/12	74
VN30F2203	1443.7	8.9	42	17/03	165

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2110	105,601	-9.8%	42,503	
VN30F2111	106	-42.7%	414	
VN30F2112	19	5.6%	245	
VN30F2203	8	-81.0%	167	

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	-9.7	-7.2	-2.5
VN30F2111	-13.1	-7.2	-5.9
VN30F2112	-13.3	-11.1	-2.2
VN30F2203	-14.0	-12.5	-1.5

源自 Bloomberg - YSVN

### 合約走勢

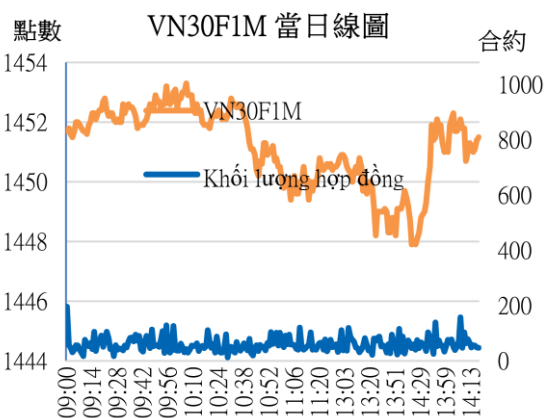
- 4 個期貨合約繼續回漲，收盤上漲 2-4 點。4 個期貨合約的基差與基指相比，繼續相差 10-14 點的負值。
- VN30F2110 交易量下降近 10%，VN30F2111 下降 43%，VN30F2112 上升 6%，VN30F2203 下降 81%。

### VN30F1M 的評估

- VN30F2110 繼續從 1434 點回漲，價格圖表面臨 Fibo 78.6% 的水平，對應 1453 點。Bollinger 線在強勁的上漲趨勢後再次橫盤移動，暗示可能會出現調整或分歧。RSI 和 MACD 也在上下不定，但尚未給出明確的反轉或突破信號。
- 從 Elliott 波的角度來看，當前的上漲趨勢呈雙鋸齒形，可能會在 1450-1453 點區結束。

### 投資策略

當天策略 (Intraday)	空頭策略在 1453 點區開設，在 1455 點停損，目標為接近 1447 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

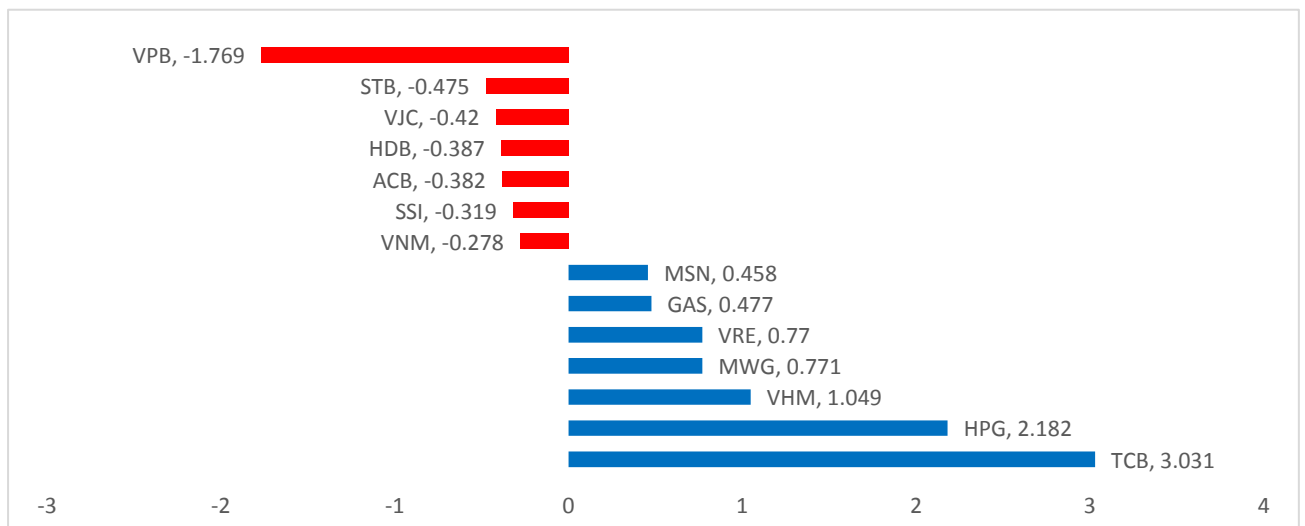


	VN30F2110-Daily	VN30F2110-1H
趨勢	下跌	橫盤
支撐 1	1400	1445
支撐 2	1200	1435
阻力 1	1460	1453
阻力 2	1535	1460

### VN30-INDEX 指數走勢

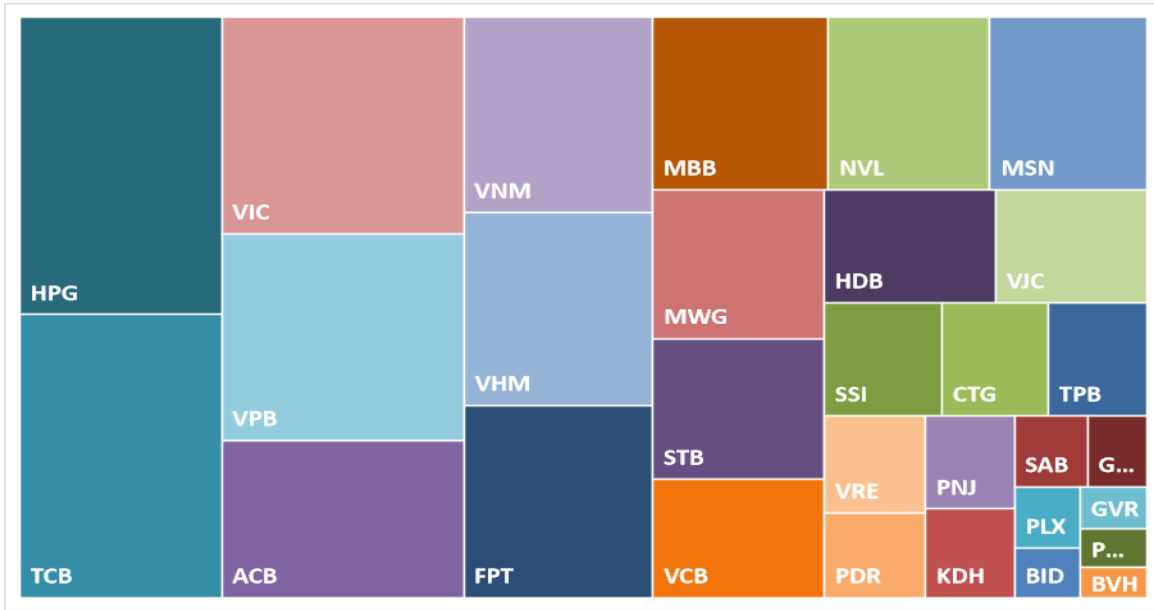
VN30-Index 上漲 0.87%，其中 STB、TCB、NVL 貢獻近 6.2 點的漲幅。另一方面，VPB、VNM 和 HPG 令指數失去超過 1.8 點。

### VN30-INDEX 中最有影響力的成分股

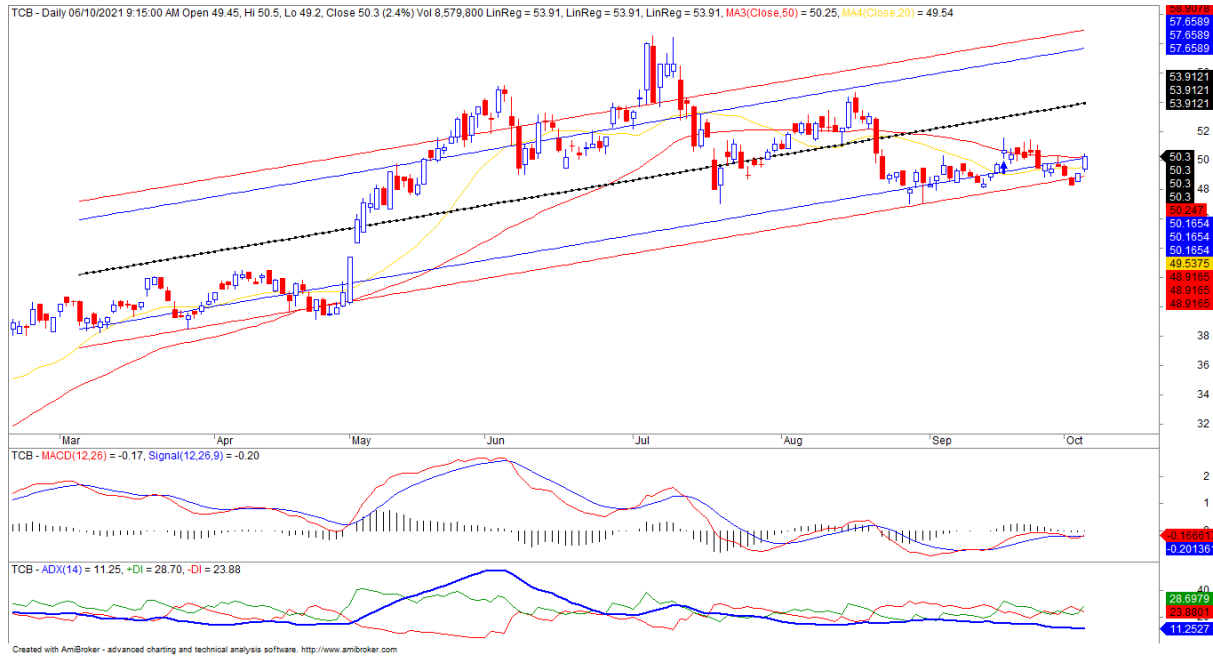


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VN30-INDEX 中的資本化



TCB 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
06/10/2021	1,452.0	105,601	42,503
05/10/2021	1,449.0	117,088	42,503
04/10/2021	1,440.3	137,078	38,216
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

日期	VN30F2111	交易量	持倉量
06/10/2021	1448.6	106	414
05/10/2021	1447	185	414
04/10/2021	1438.4	258	363
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

日期	VN30F2112	交易量	持倉量
06/10/2021	1,448.4	19	245
05/10/2021	1,445.1	18	245
04/10/2021	1,436.0	25	233
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

日期	VN30F2203	交易量	持倉量
06/10/2021	1447.7	8	167
05/10/2021	1443.7	42	167
04/10/2021	1434.8	55	171
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



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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	2,014	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	42,000	27,003	21.4	3.0	3,488	31%	43,050	21,455
CTG	越南工商股份銀行	金融	1.6%	29,300	140,808	8.6	1.5	14,157	25%	42,535	20,764
ACB	亞洲商業股份銀行	金融	5.5%	31,350	84,706	8.7	2.1	8,521	30%	38,200	19,600
PLX	越南油氣集團	能源	0.7%	53,900	68,485	16.8	2.7	1,439	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	61,000	45,282	24.2	2.2	1,201	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	94,400	85,665	22.3	5.1	2,844	49%	98,400	43,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	113,500	217,233	27.8	4.6	1,148	3%	113,600	69,400
POW	越南天然氣股份總公司	公用服務	0.5%	12,850	30,093	11.9	1.0	11,118	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.6%	24,250	48,311	9.2	1.8	3,247	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.5%	56,100	250,931	10.0	3.4	28,495	26%	56,300	20,148
MBB	軍隊貿易股份銀行	金融	4.3%	27,500	103,904	9.9	1.9	16,558	23%	32,926	12,734
MSN	Masan 集團股份公司	必需消費品	4.5%	142,200	167,872	79.6	7.9	1,470	32%	150,000	56,300
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	128,300	91,466	20.0	5.0	1,579	49%	134,000	67,867
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	105,000	154,729	29.2	4.6	2,654	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	98,100	22,305	16.9	3.9	689	48%	109,100	60,700
GVR	越南橡膠工業集團	原材料	0.5%	37,850	151,400	32.1	3.1	5,240	1%	41,000	12,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	84,300	41,035	29.1	7.4	3,318	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.3%	42,300	49,562	10.1	2.2	6,370	27%	43,150	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	158,400	101,579	21.7	4.9	188	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	39,950	39,261	21.5	3.5	18,461	44%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.3%	25,500	48,073	13.3	1.5	22,258	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	50,300	176,599	10.9	2.1	16,109	22%	58,600	21,200
VCB	越南外商貿易股份銀行	金融	3.0%	95,600	354,569	17.3	3.4	1,378	24%	117,200	82,800
VHM	Vinhomes 股份公司	房地產	5.3%	80,500	350,527	10.4	3.6	10,473	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.2%	88,600	337,142	50.2	3.7	2,855	14%	129,689	80,889
VJC	Vietjet 越捷航空股份公司	工業	2.7%	129,400	70,085	464.5	4.1	807	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	3,406	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.5%	61,600	152,136	12.2	2.5	10,630	15%	73,300	22,900
VRE	Vincom Retail 股份公司	房地產	1.6%	29,400	66,806	24.6	2.2	4,811	30%	38,300	25,050



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