

市場繼續在窄幅內波動

2021/10/20

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	1510.6	0.1	150,410	21/10	4
VN30F2111	1509.5	-0.5	4,490	18/11	32
VN30F2112	1503.7	-4.2	32	16/12	60
VN30F2203	1499.1	-5.6	27	17/03	151

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2110	150,410	1.6%	38,105	
VN30F2111	4,490	203.6%	4,938	
VN30F2112	32	-20.0%	270	
VN30F2203	27	-37.2%	169	

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	3.4	0.0	3.4
VN30F2111	2.3	0.0	2.3
VN30F2112	-3.5	-2.6	-0.9
VN30F2203	-8.1	-5.8	-2.3

源自 Bloomberg - YSVN

合約走勢

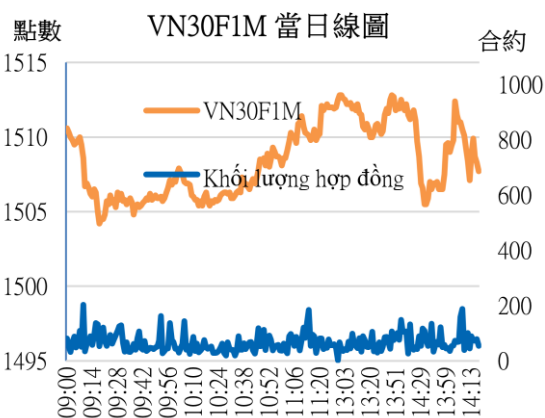
- 除了 VN30F2110 小幅上漲外，4 個期貨合約收市出現震盪並小幅下跌。最近兩個合約的基差價差轉為正值，表明市場情緒期待當前趨勢為上漲。
- VN30F2110 成交量小幅增加，VN30F2111 增加 204%，VN30F2112 減少 20%，VN30F2203 減少 37%。

VN30F1M 的評估

- VN30F2110 繼續窄幅震盪，Bollinger 線繼續橫盤移動。MACD 線則繼續保持在信號線下方，但也接近零值，因此 VN30F2110 可能會繼續反彈以進一步測試 1513 點的阻力位或是更高為 1522 點。
- 當價格突破當前區間，上邊界 1422-1425 點，下邊界 1500-1503 點時，短期趨勢將更加清晰。

投資策略

當天策略 (Intraday)	多頭策略考慮 1503-1505 點進行，停損於 1502 點。 同時，空投資策略在 1522 點或價格突破 1500 點時開設。
主要短期趨勢策略 (Daily)	投資者觀測市場，並等待新的切入點。



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VN30F1M 合約走勢圖

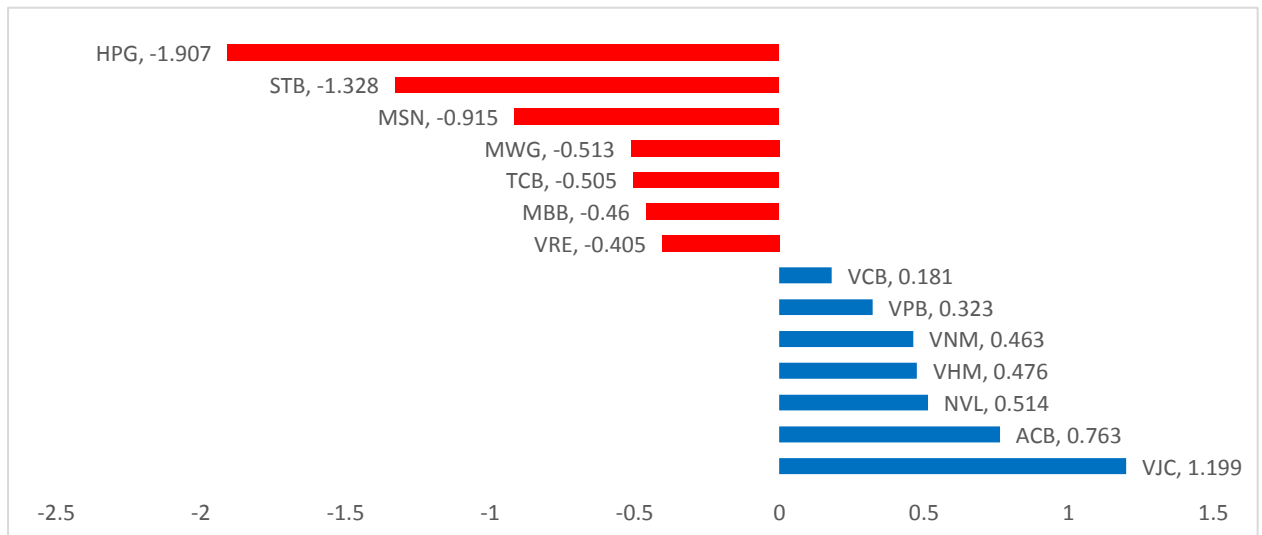


	VN30F2110-Daily	VN30F2110-1H
趨勢	上漲	下跌
支撐 1	1450	1500
支撐 2	1200	1496
阻力 1	1535	1515
阻力 2	1600	1522

VN30-INDEX 指數走勢

VN30-Index 下跌 0.22%，其中 HPG、STB 和 MSN 令指數失去近 4.3 點。相比之下，VJC、ACB、NVL 貢獻超過 1.6 點的漲幅。

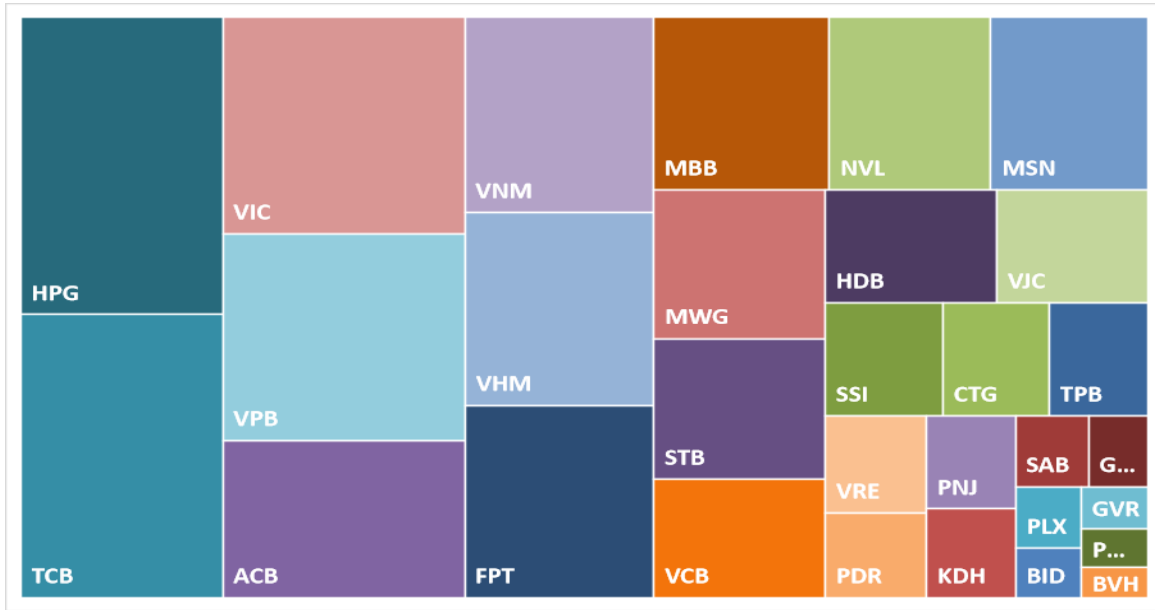
VN30-INDEX 中最有影響力的成分股



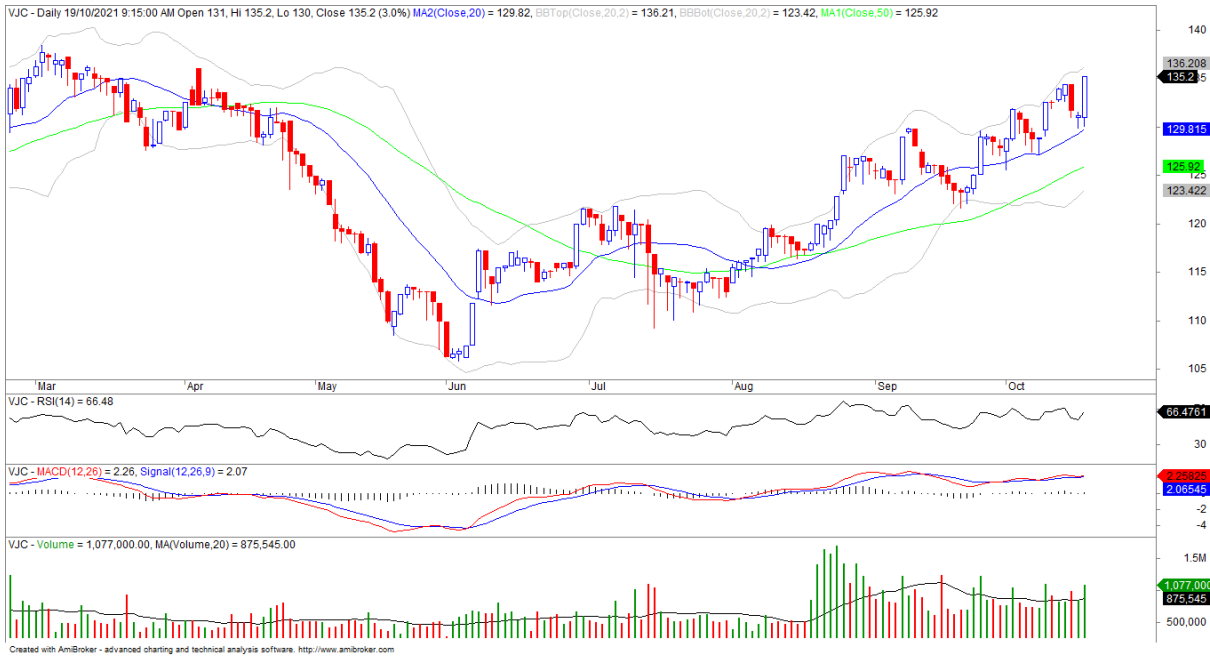


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VN30-INDEX 中的資本化



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
19/10/2021	1,510.6	150,410	38,105
18/10/2021	1,510.5	148,905	38,105
15/10/2021	1,504.5	148,017	40,800
14/10/2021	1,505.9	179,589	42,742
13/10/2021	1,503.1	175,902	39,580
12/10/2021	1,510.0	159,949	39,695
11/10/2021	1,513.5	132,442	39,695
08/10/2021	1,474.5	118,668	41,999

日期	VN30F2111	交易量	持倉量
19/10/2021	1509.5	4,490	4,938
18/10/2021	1510	4,940	4,938
15/10/2021	1501.1	1,479	1,595
14/10/2021	1502	1,288	1,857
13/10/2021	1499.5	712	1,111
12/10/2021	1503.5	456	897
11/10/2021	1509	647	897
08/10/2021	1468.5	385	589

日期	VN30F2112	交易量	持倉量
19/10/2021	1,503.7	32	270
18/10/2021	1,507.9	36	270
15/10/2021	1,501.0	40	272
14/10/2021	1,500.0	539	279
13/10/2021	1,495.6	1,054	777
12/10/2021	1,498.8	29	268
11/10/2021	1,504.8	51	268
08/10/2021	1,468.0	28	254

日期	VN30F2203	交易量	持倉量
19/10/2021	1499.1	27	169
18/10/2021	1504.7	57	169
15/10/2021	1494.6	43	176
14/10/2021	1499.2	40	175
13/10/2021	1504.6	34	161
12/10/2021	1498	26	661
11/10/2021	1501.2	545	661
08/10/2021	1465	71	157

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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%	40,050	161,082	16.3	2.0	1,715	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	44,550	28,643	22.7	3.2	3,590	31%	45,300	21,455
CTG	越南工商股份銀行	金融	1.6%	30,300	145,614	8.9	1.6	12,561	24%	42,535	21,849
ACB	亞洲商業股份銀行	金融	5.4%	32,300	87,273	9.0	2.2	7,598	30%	38,200	19,600
PLX	越南油氣集團	能源	0.7%	54,800	69,628	17.0	2.8	1,458	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	61,400	45,579	24.3	2.2	1,227	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.6%	98,600	89,476	23.3	5.3	2,757	49%	101,500	43,652
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	114,500	219,147	28.1	4.7	1,328	3%	119,100	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	12,300	28,805	11.4	1.0	12,141	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.6%	25,450	50,702	9.6	1.9	2,791	18%	30,320	14,434
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.3%	57,200	255,851	10.2	3.5	25,978	25%	58,400	21,259
MBB	軍隊貿易股份銀行	金融	4.3%	28,200	106,549	10.2	2.0	13,996	23%	32,926	12,844
MSN	Masan 集團股份公司	必需消費品	4.3%	141,000	166,455	78.9	7.8	1,310	32%	150,000	76,200
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	129,700	92,464	20.2	5.1	1,544	49%	134,800	67,867
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	102,600	151,192	28.5	4.5	2,447	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	98,000	22,282	16.9	3.9	613	49%	109,100	65,400
GVR	越南橡膠工業集團	原材料	0.4%	37,500	150,000	31.8	3.1	5,009	1%	41,000	13,200
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	93,500	45,513	28.8	7.4	3,487	3%	97,500	28,752
TPB	Tien Phong 股份商業銀行	金融	2.3%	43,900	51,436	10.5	2.3	6,291	30%	44,300	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	158,500	101,643	21.7	4.9	186	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	40,900	40,195	22.0	3.6	16,341	44%	45,300	10,867
STB	西貢商信銀行 (sacombank)	金融	3.3%	26,200	49,393	13.6	1.6	18,787	16%	33,900	13,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.8%	52,700	185,025	11.4	2.2	13,234	22%	58,600	21,350
VCB	越南外商貿易股份銀行	金融	2.9%	96,400	357,536	17.4	3.4	1,214	24%	117,200	82,800
VHM	Vinhomes 股份公司	房地產	5.0%	79,400	345,737	10.3	3.5	10,466	23%	93,769	57,615
VIC	Vingroup 集團股份公司	房地產	7.3%	92,400	351,602	52.3	3.9	2,778	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.7%	135,200	73,226	485.3	4.3	823	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.5%	90,300	188,723	19.8	6.0	3,327	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.3%	38,500	171,152	13.7	2.8	15,188	15%	40,722	12,722
VRE	Vincom Retail 股份公司	房地產	1.6%	30,300	68,851	25.4	2.3	4,886	30%	38,300	25,050



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