

市場尋找平衡點

20/01/2021

合約走勢

單位	收盤 點數	+/- 點數	交易量 合約	到期日 日期	剩餘 時間 日
VN30F2101	1177.0	-13.5	91,660	21/01	5
VN30F2102	1190.0	-8.0	4311	18/02	33
VN30F2103	1192.8	-4.8	130	18/03	61
VN30F2106	1191.0	-4.7	99	17/06	152

源自: Bloomberg - YSVN

合約的更改交易量和持倉量

單位	交易量 點數	+/- 點數	OI	+/- %
VN30F2101	220,843	140.9%	51,756	
VN30F2102	21,854	406.9%	5431	
VN30F2103	226	73.8%	531	
VN30F2106	394	298.0%	328	

源自: Bloomberg - YSVN

合約的基差變動

單位	基差 點數	前一盤 點數	+/- 點數
VN30F2101	-2.5	8.3	-10.8
VN30F2102	17.7	8.3	9.4
VN30F2103	16.4	15.4	1.0
VN30F2106	24.7	13.5	11.2

源自: Bloomberg - YSVN

合約走勢

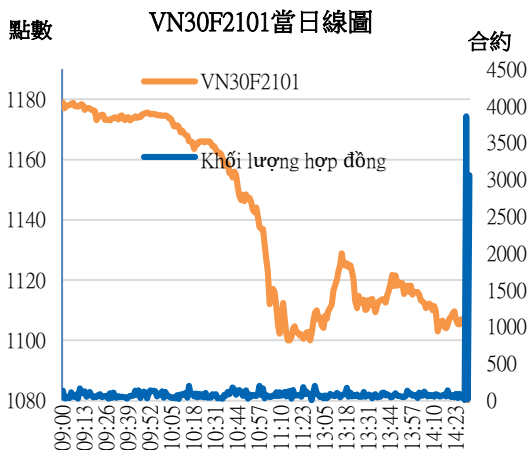
- 股票市場當天大幅下跌，所以期貨市場也同步急劇下跌。4 個期貨合約的跌幅為從 59 至 72.2 點。VN30F2101 基差跌至負 2.5 點，而 VN30F2102，VN30F2103 和 VN30F2106 則保持正值的 16.4-24.7 點。
- 期貨市場的交易量強勁增長，其中 VN30F2101 達 220,843，增長了 141%。現金流量也轉移到 VN30F2102，其的交易量比上一交易日增加了 407%。

VN30F1M 的評估

- VN30F1M 形成一個負值的下跌蠟燭。在接近尾盤時價格走勢橫盤移動，但價格尚未突破 1125 點。同時，MACD 隨信號線擴展，但仍顯示消極的信號。因此，VN30F1M 仍處於短期下跌趨勢中，下一支撐位在 1084 點附近。
- 在每日幀中，根據 Elliott 波理論，當前的下跌趨勢是第 4 波，支撐位在 1084 點附近。

投資策略

當天策略 (Intraday)	VN30F2101 或 VN30F2102 的空頭（由於 VN30F2101 即將到期）可以在 VN30F2101 上的 1113-1116 點開設，停損於 1122 點，目標為 1085-1090 點。
主要短期趨勢 策略 (Daily)	因波動性的擴大以及合約即將到期臨近，我們並不建議持倉過夜。



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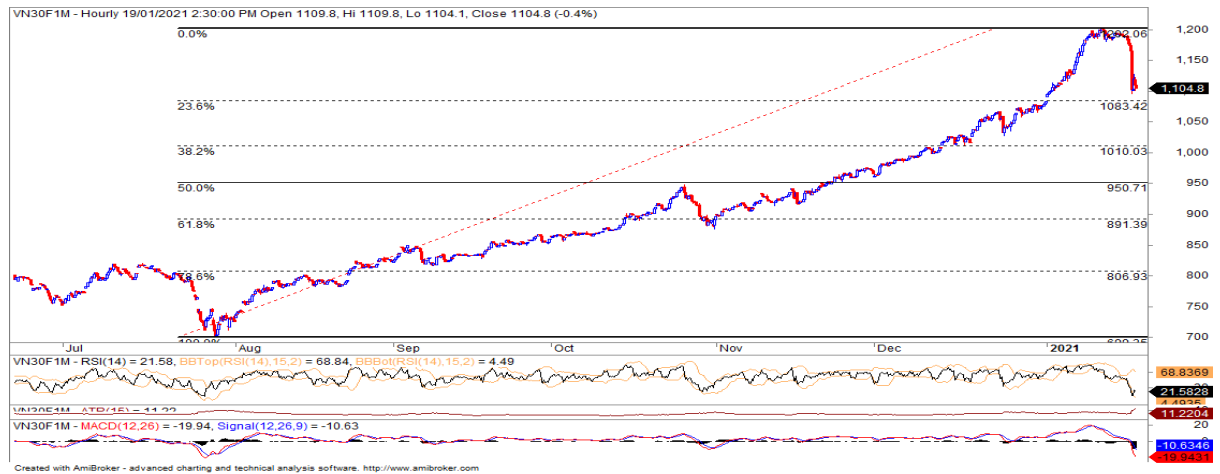
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VN30F1M 合約走勢圖

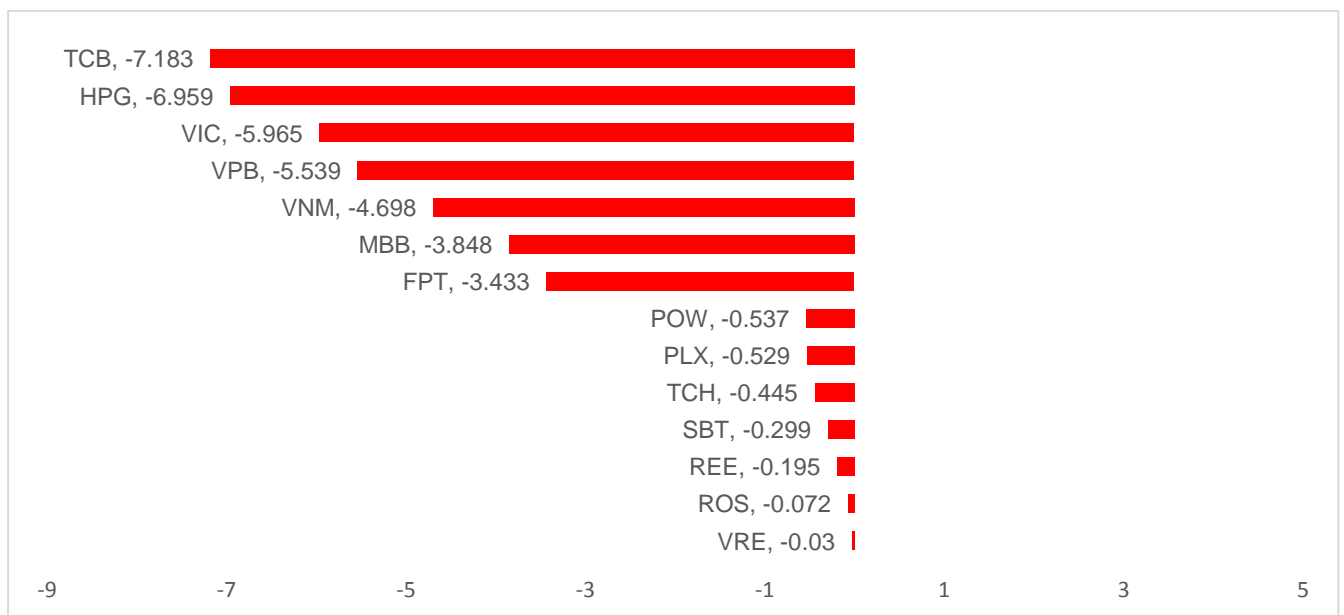


	VN30F2101-Daily	VN30F2101-1H
趨勢	下跌	下跌
支撐 1	1085	1098
支撐 2	1000	1085
阻力 1	1200	1113
阻力 2	1230	1116

VN30-INDEX 指數走勢

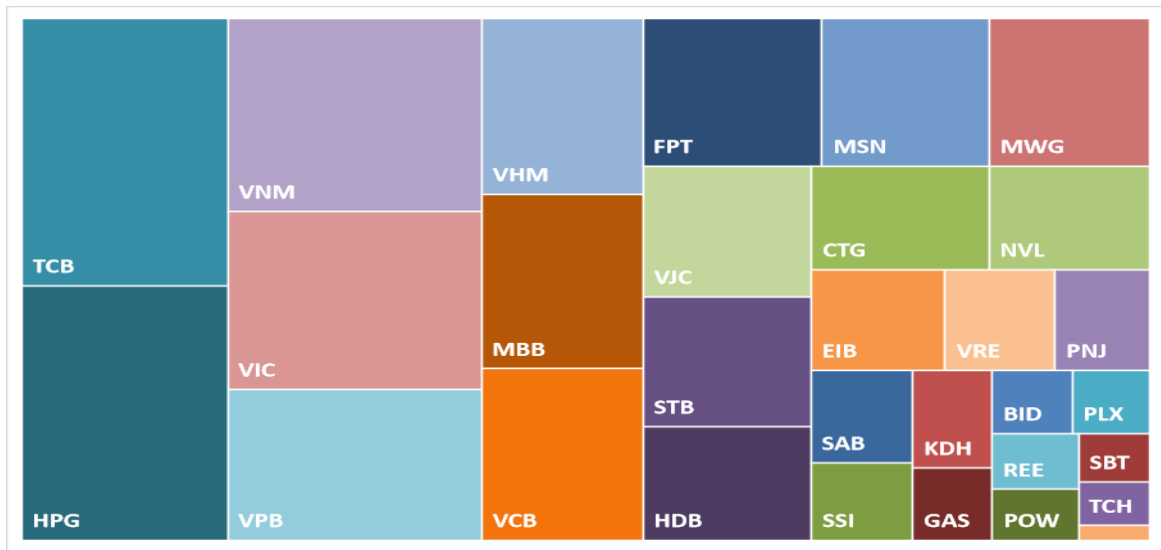
VN30-Index 的指數下跌 5.63%，許多股票直接跌停。其中，TCB，HPG，VIC，VPB 跌停或接近跌停。當天的 VN30-Index 中沒有一檔股票上漲。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



VRE 的走勢圖



期貨合約的價格，交易量和開 OI 的數量

日期	VN30F2101	交易量	OI
19/01/2021	1,104.8	220,843	51,756
18/01/2021	1,177.0	91,660	51,756
15/01/2021	1,190.5	94,376	55,318
14/01/2021	1,188.9	157,233	57,090
13/01/2021	1,192.0	150,208	53,219
12/01/2021	1,191.9	159,585	50,022
11/01/2021	1,193.1	123,682	50,022
08/01/2021	1,176.6	191,787	47,130
07/01/2021	1,148.9	172,555	39,300

日期	VN30F2102	交易量	OI
19/01/2021	1125	21,854	5,431
18/01/2021	1190	4,311	5,431
15/01/2021	1198	1,399	3,573
14/01/2021	1193.3	2,836	3,121
13/01/2021	1194.5	1,839	1,778
12/01/2021	1194.5	1,839	1,078
11/01/2021	1200	690	1,078
08/01/2021	1179	602	821
07/01/2021	1149.5	612	730



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日期	VN30F2103	交易量	OI
19/01/2021	1,123.7	226	531
18/01/2021	1,192.8	130	531
15/01/2021	1,197.6	117	529
14/01/2021	1,191.4	125	536
13/01/2021	1,192.3	144	436
12/01/2021	1,192.3	144	411
11/01/2021	1,200.0	259	411
08/01/2021	1,180.7	141	408
07/01/2021	1,145.5	59	414

日期	VN30F2106	交易量	OI
19/01/2021	1132	394	328
18/01/2021	1191	99	328
15/01/2021	1195.7	71	360
14/01/2021	1193.9	64	343
13/01/2021	1194.1	77	367
12/01/2021	1194.1	77	394
11/01/2021	1199.9	204	394
08/01/2021	1178.1	220	401
07/01/2021	1153	54	444



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VN30 指數的成份股

股票代碼	企業名稱	產業	比重	收盤價	資本	PER	PBR	3 個月成交量	外資持股	52 週走高	Thấp 52 Tuần
		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	0.8%	45,250	181,996	21.3	2.3	2,280	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.3%	31,900	17,826	15.4	2.3	1,692	38%	34,250	16,667
CTG	越南工商股份銀行	金融	3.1%	35,900	133,670	12.2	1.6	8,856	29%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	24,350	8,602	8.4	1.7	9,292	6%	45,550	16,250
PLX	越南汽油集團	能源	0.8%	53,000	64,597	77.8	3.2	744	16%	58,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.4%	20,200	24,835	29.1	1.5	409	30%	22,350	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.5%	62,000	48,602	14.6	3.2	2,188	49%	67,400	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	85,000	162,686	17.9	3.5	1,120	3%	95,400	53,900
POW	越南電力石油股份公司	公用服務	0.7%	13,850	32,435	20.4	1.2	10,175	8%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	3.3%	25,350	40,402	9.4	1.8	4,992	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.7%	41,600	137,833	12.8	2.5	20,063	32%	45,450	12,708
MBB	軍隊貿易股份銀行	金融	4.7%	24,400	68,290	8.2	1.5	14,046	23%	27,350	11,330
MSN	Masan 集團股份公司	必需消費品	4.3%	90,900	106,779	44.0	5.2	1,924	34%	98,100	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	120,000	54,313	14.1	3.6	1,073	49%	128,300	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	70,000	69,040	12.0	2.7	2,722	6%	77,800	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.6%	79,000	17,968	17.2	3.6	946	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	52,800	16,318	11.5	1.5	502	49%	54,500	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,640	2,066		0.4	8,438	3%	10,550	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.6%	193,000	123,767	30.6	6.2	118	63%	236,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.6%	24,000	14,812	34.2	2.0	4,130	3%	25,300	11,600
SSI	SSI 西貢證券股份公司	金融	1.4%	33,800	20,247	18.4	2.2	8,986	45%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.8%	19,200	34,630	14.6	1.2	21,457	9%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.6%	33,900	118,816	10.4	1.7	19,758	22%	37,550	14,000
VCB	越南外商貿易股份銀行	金融	4.6%	99,000	367,179	21.4	3.9	936	24%	108,500	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	96,800	318,425	14.0	4.3	2,734	22%	104,900	52,000
VIC	Vingroup 集團股份公司	房地產	7.3%	102,700	347,376	38.6	4.0	902	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	3.9%	127,900	66,999		4.8	614	19%	148,200	93,200
VNM	越南牛奶股份公司	必需消費品	8.2%	107,700	225,055	22.5	7.7	2,274	58%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.7%	33,900	83,216	8.2	1.7	6,801	23%	38,000	16,000
VRE	Vincom Retail 股份公司	房地產	2.0%	37,300	84,757	37.3	3.0	6,813	31%	37,950	16,900



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