

強勁波動

29/01/2021

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	
VN30F2102	1076.9	70.4	250,006	18/02	20
VN30F2103	1082.0	68.2	2572	18/03	48
VN30F2106	1079.7	70.6	594	17/06	139
VN30F2109	1084.6	70.9	585	16/09	230

源自: Bloomberg - YSVN

合約的更改交易量和持倉量

交易量	+/-	OI	+/-
單位	點數	點數	%
VN30F2102	250,006	61.7%	33,205
VN30F2103	2,572	240.2%	922
VN30F2106	594	-29.6%	453
VN30F2109	585	343.2%	250

源自: Bloomberg - YSVN

合約的基差變動

基差	前一盤	+/-	
單位	點數	點數	
VN30F2102	28.6	-4.3	32.8
VN30F2103	33.7	-4.3	37.9
VN30F2106	31.4	-1.6	33.0
VN30F2109	36.3	3.0	33.3

源自: Bloomberg - YSVN

合約走勢

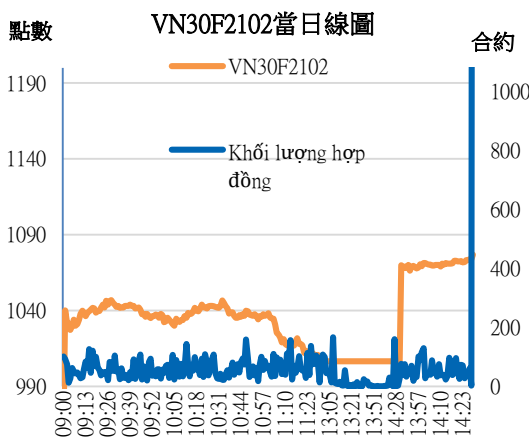
- 期貨市場錄得強勁增長，其中四個期貨合約經上一盤的深跌後，當天就上漲 68.2-70.9 點。基礎價差也回到正值的狀態，與 VN30-Index 相差 28.6-36.3 點。
- 市場上的交易量增加，因為 VN30F2102 增長了 62%，VN30F2103 增長了 240%，VN30F2109 增長了 343%，而 VN30F2106 下降了 30%。

VN30F1M 的評估

- 在 1H 幀中，VN30F2102 反彈至 1080 點對應的價差區域。MACD 指標再次顯示買進的信號，表明恢復跨度繼續上漲至 1084 和 1110 點的更高阻力位。但是，價格尚未完全超過價格缺口，因此在繼續恢復勢頭之前，市場有可能會在盤中出現震盪。
- 在每日幀中，VN30F2102 處於下跌趨勢中，阻力位於 1107 點。

投資策略

當天策略 (Intraday)	在當前市場劇烈波動的情況下，我們建議投資者觀察或僅交易少量的合約。在市場修正至 1048-1052 點區時，可以考慮開多頭，目標為 1084-1086 點，停損於 1046 點。
主要短期趨勢 策略 (Daily)	在價格強勁波動的階段下繼續觀測市場。



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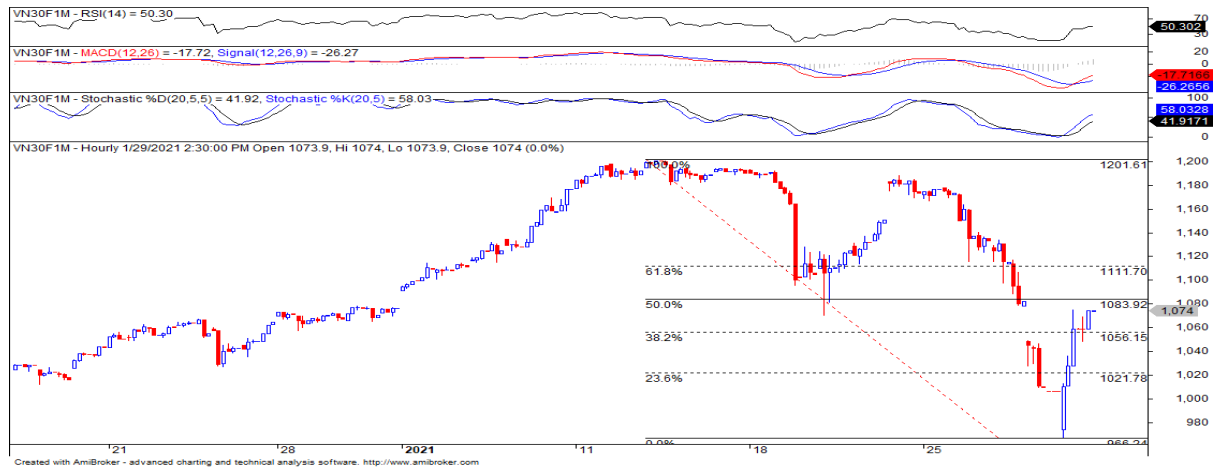
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VN30F1M 合約走勢圖

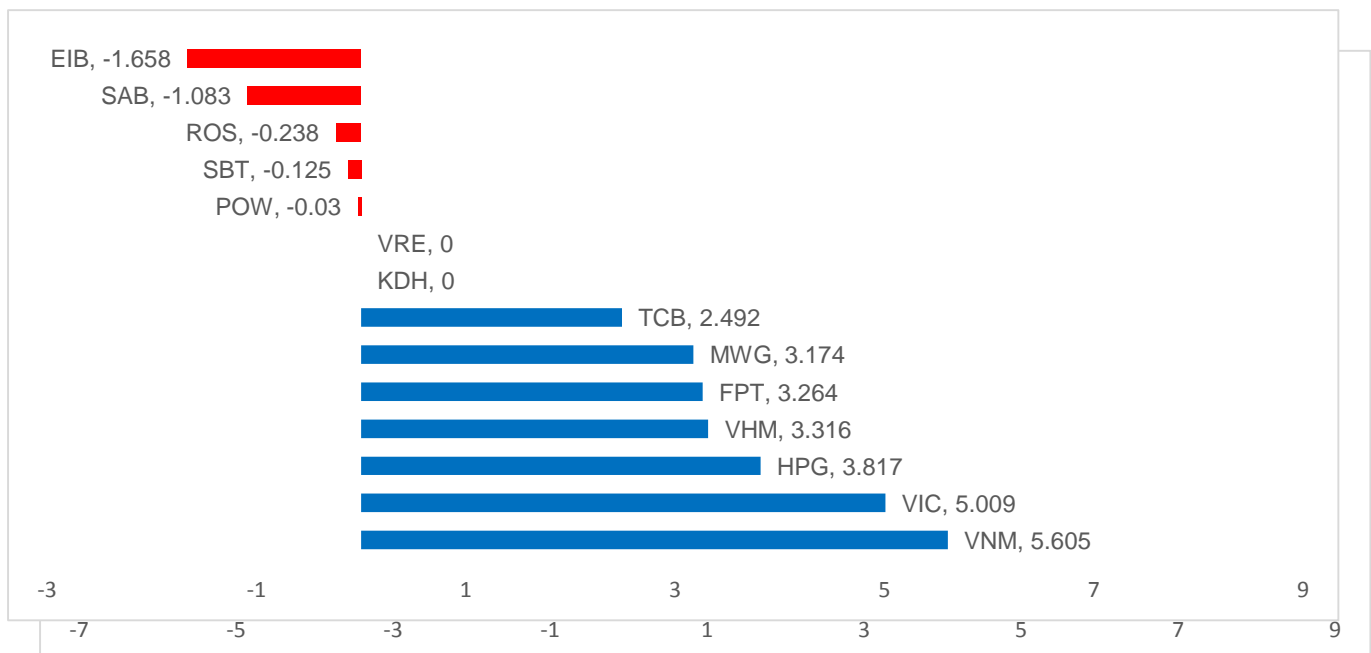


	VN30F2102-Daily	VN30F2102-30M
趨勢	下跌	上漲
支撐 1	970	1050
支撐 2	880	1045
阻力 1	1107	1084
阻力 2	1200	1110

VN30-INDEX 指數走勢

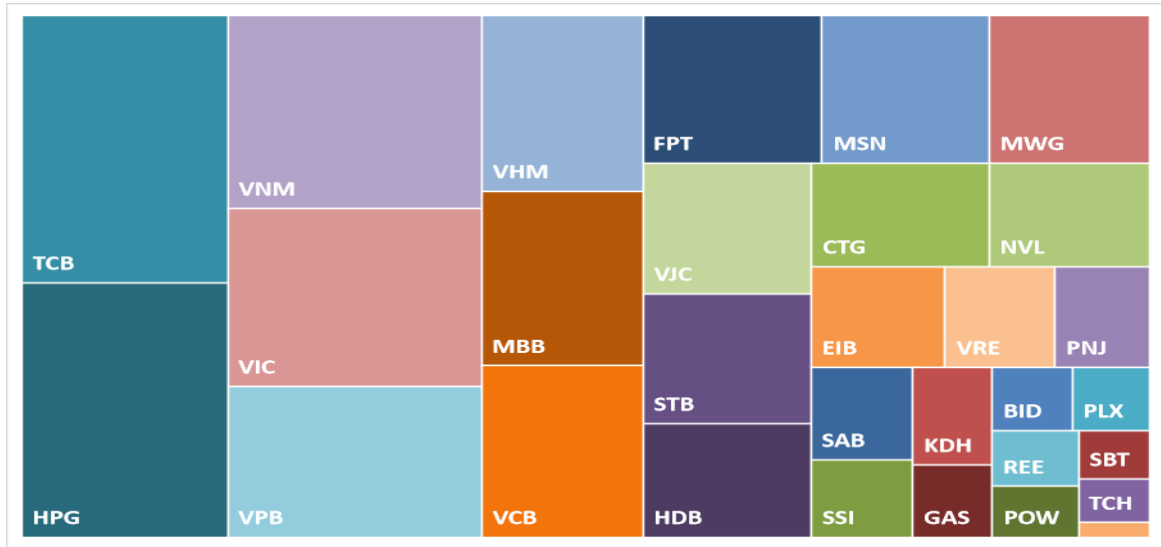
VN30-Index 上漲 3.72%。VNM，VIC，HPG，VHM 等大型的藍籌股促進 VN30-Index 上漲了將近 18 點。EIB，SAB 和 ROS 是該指數中跌幅最大的 3 檔股票，但跌幅不大。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



VNM 的走勢圖



期貨合約的價格，交易量和開 OI 的數量

日期	VN30F2102	交易量	OI
29/01/2021	1,076.9	250,006	33,205
28/01/2021	1,006.5	154,602	33,205
27/01/2021	1,082.2	285,857	33,622
26/01/2021	1,133.0	242,403	30,938
25/01/2021	1,173.1	133,912	30,938
22/01/2021	1,173.5	186,904	28,963
21/01/2021	1,151.3	148,284	17,586
20/01/2021	1,125.0	247,726	17,586
19/01/2021	1,104.8	220,843	31,075

日期	VN30F2103	交易量	OI
29/01/2021	1082	2,572	922
28/01/2021	1013.8	756	922
27/01/2021	1090.1	979	806
26/01/2021	1137	778	660
25/01/2021	1176	498	660
22/01/2021	1177.2	734	660
21/01/2021	1181	43,116	26,861
20/01/2021	1156	35,431	20,494
19/01/2021	1125	21,854	11,012



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日期	VN30F2106	交易量	OI
29/01/2021	1,079.7	594	453
28/01/2021	1,009.1	844	453
27/01/2021	1,085.0	360	486
26/01/2021	1,143.5	322	391
25/01/2021	1,177.1	209	391
22/01/2021	1,180.0	196	438
21/01/2021	1,179.3	212	588
20/01/2021	1,157.2	248	543
19/01/2021	1,123.7	226	524

日期	VN30F2109	交易量	OI
29/01/2021	1084.6	585	250
28/01/2021	1013.7	132	250
27/01/2021	1089.9	127	216
26/01/2021	1144.7	235	14
25/01/2021	1177	15	14
22/01/2021	1179.9	63	19
21/01/2021	1184.1	157	429
20/01/2021	1162	197	422
19/01/2021	1132	394	402

VN30 指數的成份股



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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%	39,900	160,479	18.8	2.1	2,234	17%	55,200	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.4%	31,900	17,826	15.4	2.3	1,769	38%	35,800	16,667
CTG	越南工商股份銀行	金融	2.8%	30,500	113,564	10.3	1.4	8,995	29%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	21,950	7,754	7.6	1.5	8,872	6%	45,550	16,250
PLX	越南汽油集團	能源	0.8%	49,000	59,722	71.9	2.9	832	16%	58,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.1%	16,850	20,716	24.2	1.2	485	30%	22,350	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	62,700	49,151	15.2	3.1	2,232	49%	68,200	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	76,300	146,034	16.1	3.1	1,153	3%	94,700	53,900
POW	越南電力石油股份公司	公用服務	0.7%	11,900	27,868	17.5	1.0	10,855	8%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	22,300	35,541	8.4	1.5	5,194	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.6%	39,150	129,715	12.1	2.4	21,446	31%	45,450	12,708
MBB	軍隊貿易股份銀行	金融	4.8%	23,450	65,631	7.9	1.4	15,089	23%	27,350	11,330
MSN	Masan 集團股份公司	必需消費品	4.3%	85,500	100,435	41.4	4.9	1,825	32%	98,200	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.7%	132,700	61,935	15.6	3.9	1,171	49%	134,900	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	80,200	85,329	13.9	3.2	3,064	7%	82,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	83,100	18,900	17.6	3.6	918	49%	90,800	45,000
REE	冷機電股份公司	工業	0.9%	51,000	15,762	11.1	1.5	544	49%	55,000	26,100
ROS	FLC Faros 建築股份公司	工業	0.3%	4,480	2,543		0.4	13,179	3%	10,550	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.4%	161,700	103,695	22.9	5.2	128	63%	231,400	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	18,000	11,109	25.6	1.5	4,266	8%	25,300	11,600
SSI	SSI 西貢證券股份公司	金融	1.3%	28,800	17,252	15.7	1.8	9,936	45%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.5%	16,900	30,482	11.4	1.1	22,975	10%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.5%	32,000	112,157	9.1	1.5	18,890	22%	37,550	14,000
VCB	越南外商貿易股份銀行	金融	4.6%	93,000	344,926	18.7	3.5	962	24%	108,500	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	93,500	307,570	13.6	4.1	2,737	22%	104,900	52,000
VIC	Vingroup 集團股份公司	房地產	7.4%	99,400	336,214	37.4	3.9	975	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	125,800	65,899	#	4.7	631	19%	145,000	93,200
VNM	越南牛奶股份公司	必需消費品	8.2%	102,800	214,816	21.5	7.3	2,405	58%	117,200	69,750
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	6.2%	30,000	73,642	7.0	1.4	6,415	23%	38,000	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	32,050	72,828	32.0	2.6	6,853	31%	38,300	16,900



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