

技術性的調整

22/02/2021

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
VN30F2103	1178.0	-5.0	168,285	18/03	27
VN30F2104	1182.8		413	15/04	55
VN30F2106	1183.5	-0.5	113	17/06	118
VN30F2109	1185.6	0.8	65	16/09	209

源自 Bloomberg - YSVN

合約更改交易量和持倉量

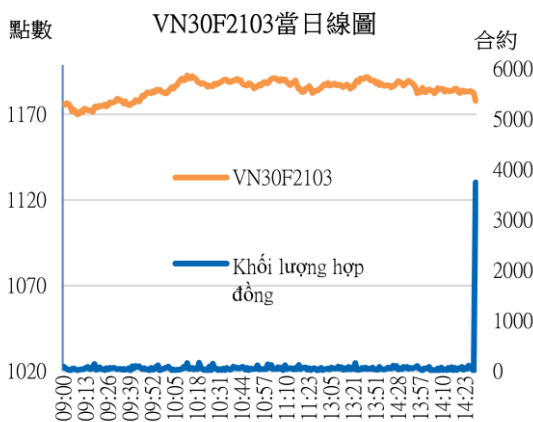
單位	交易量 合約	+/- %	OI 合約	+/- %
VN30F2103	168,285	40.1%	20,440	
VN30F2104	413	-99.2%	28683	
VN30F2106	113	-7.4%	588	
VN30F2109	65	-35.0%	310	

源自: Bloomberg - YSVN

合約的基差變動

單位	基差 點數	前一盤 點數	+/- 點數
VN30F2103	-2.6	0.0	-2.5
VN30F2104	2.2	0.0	2.3
VN30F2106	2.9	-8.6	11.6
VN30F2109	5.0	-3.9	9.0

源自: Bloomberg - YSVN



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合約走勢

- 期貨市場在當日表現不佳。除了 VN30F2109 略有上漲外，其餘 3 個合約，包括 VN30F2103，VN30F2104 和 VN30F2106 均收盤下跌。盤中的基差大幅度波動，VN30F2103 縮小至-2.6 點，而其他 3 個合約與 VN30-Index 相比保持在 2.2-5 點的正值。
- VN30F2103 當日的交易量增加了 40%，而 VN30F2104 的交易量卻下降了 99%，VN30F2106 的交易量下降了 7%，VN30F2109 的交易量下降了 35%。

VN30F1M 的評估

- VN30F2103 從 1193-1195 點進行了小幅修正，這也是在盤中所間形成的阻力位。MACD 指標維持短期賣出的信號，但仍未跌破零線，而 RSI 也回到中立的狀態。因此，我們預計價格將在 1166-1168 點得到平衡，這也是當前修正階段在繼續上漲之前最近和重要的支撐位。
- 在日幀上，VN30F2102 處於上漲趨勢，阻力位為 1200-1230 點。

投資策略

當天策略 (Intraday)

VN30F2103 的多頭策略可在當 1164-1168 點區作為支撐位時開設，停損於 1161 點和目標為 1188-1200 點。相反，當價格跌破 1161 點時，則可以開空頭。

主要短期趨勢策略 (Daily)

因價格仍沒有違反上漲趨勢，所以可以持有 VN30F2103 的多頭，並在當價格於下一個交易日收盤於 1170 點以下時停損；當價格移動到 1200-1230 點區時可以進行部分停利。



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VN30F2M 合約走勢圖

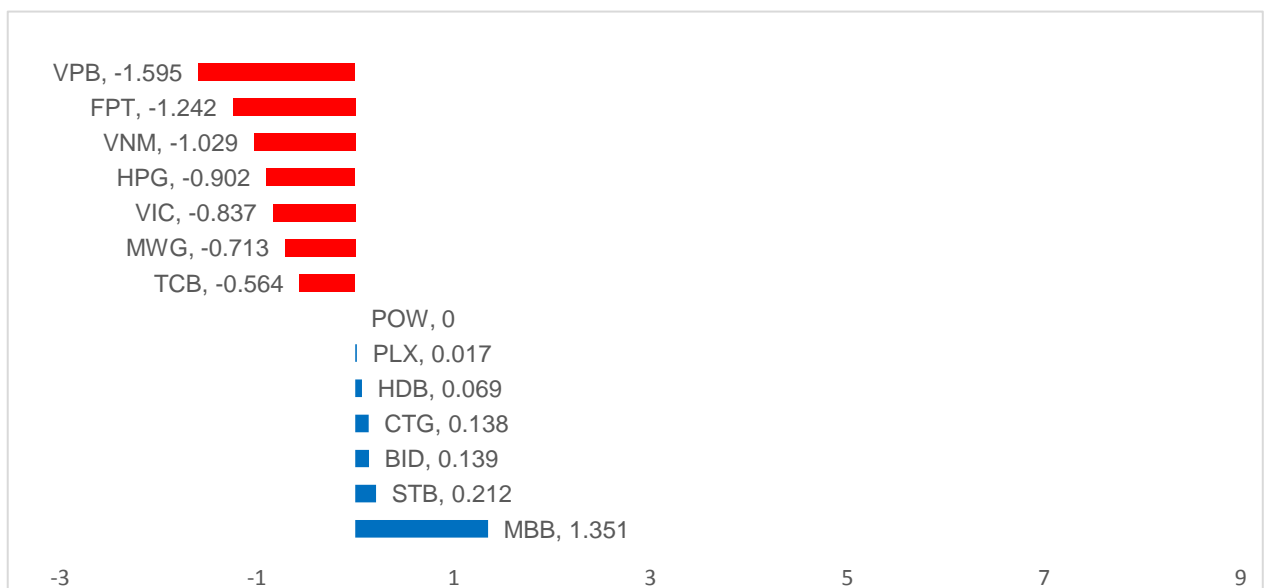


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	下跌
支撐 1	1166	1170
支撐 2	1050	1140
阻力 1	1200	1197
阻力 2	1230	1215

VN30-INDEX 指數走勢

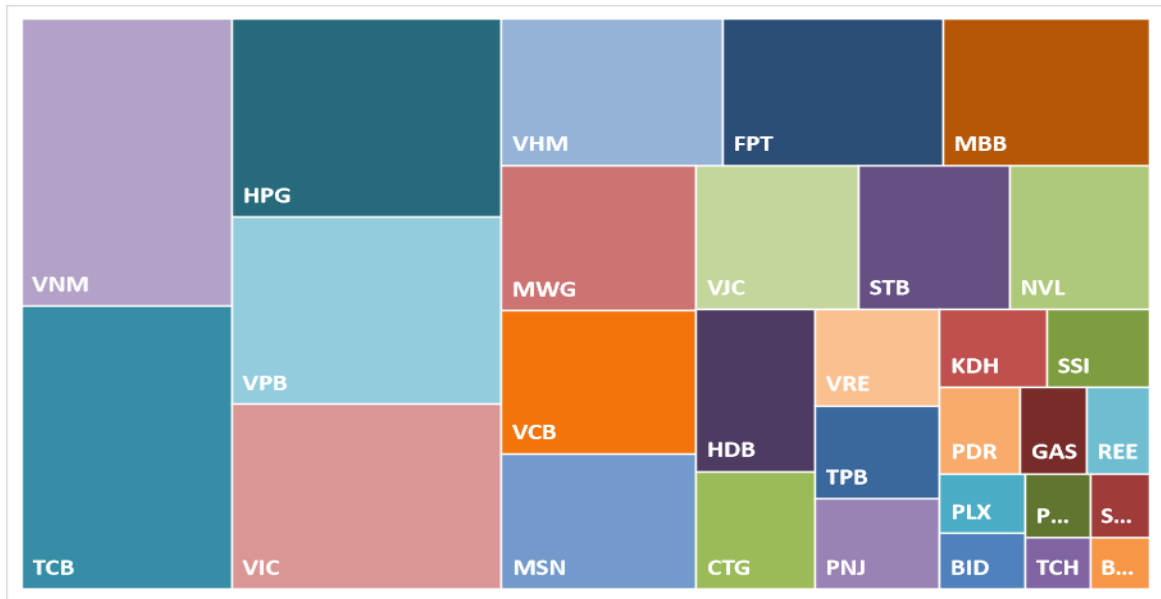
VN30-Index 下跌 0.62%，但賣壓並不強勁，因為這只是短期的停利壓力。在股票方面，VPB，FPT 和 VNM 是導致 VN30-Index 下跌超過 1 點的股票。MBB 是支撐著該指數的股票。

VN30-INDEX 中最有影響力的成分股

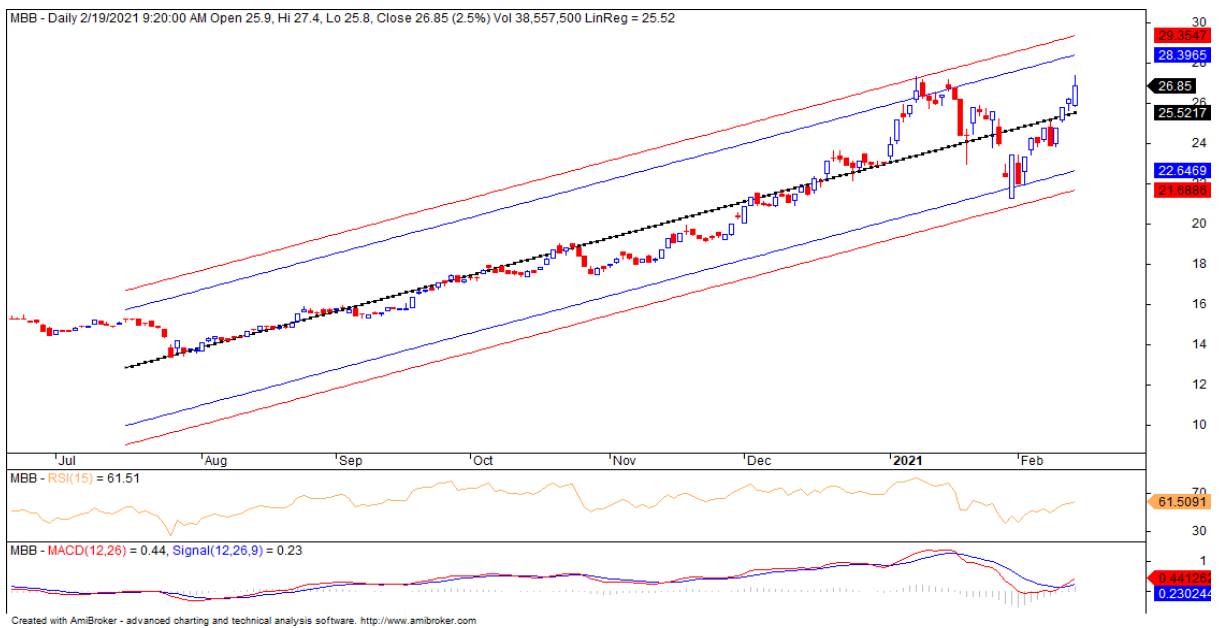


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VN30-INDEX 中的資本化



MBB 的走勢





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期貨合約的價格，交易量和持倉量

日期	VN30F2103	交易量	持倉量
19/02/2021	1,178.0	168,285	20,440
18/02/2021	1,187.3	120,131	20,440
17/02/2021	1,176.6	117,320	28,479
09/02/2021	1,130.3	203,704	31,023
08/02/2021	1,092.0	260,500	31,023
05/02/2021	1,139.9	165,836	35,609
04/02/2021	1,115.0	274,032	34,872
03/02/2021	1,124.9	211,524	37,223
02/02/2021	1,092.0	237,857	34,318

日期	VN30F2104	交易量	持倉量
19/02/2021	1182.8	413	28,683
18/02/2021	1183	51,735	14,894
17/02/2021	1193	18,333	4,871
09/02/2021	1139	7,345	1,691
08/02/2021	1101	1,966	1,691
05/02/2021	1144	639	1,384
04/02/2021	1121.7	1,025	1,296
03/02/2021	1132	977	1,302
02/02/2021	1096.1	1,555	1,308

日期	VN30F2106	交易量	持倉量
19/02/2021	1,183.5	113	588
18/02/2021	1,184.0	122	348
17/02/2021	1,196.0	79	348
09/02/2021	1,143.1	147	344
08/02/2021	1,107.9	258	306
05/02/2021	1,147.0	64	320
04/02/2021	1,127.7	144	315
03/02/2021	1,133.2	94	314
02/02/2021	1,101.0	210	318

日期	VN30F2109	交易量	持倉量
19/02/2021	1185.6	65	310
18/02/2021	1184.8	100	151
17/02/2021	1199	574	151
09/02/2021	1146	106	140
08/02/2021	1101.3	174	140
05/02/2021	1143	48	164
04/02/2021	1118.8	91	149
03/02/2021	1136.2	83	160
02/02/2021	1102.9	187	172



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VN30-INDEX 中的成分股

Mã CP	Tên	Ngành	Tỷ trọng	Giá đóng cửa	Vốn hóa	PER	PBR	KLGD 3 tháng	SH Nước Ngoài	Cao 52 Tuần	Thấp 52 Tuần
		Đơn vị:	%	VND	Tỷ VND	x	x	000 cp	%	VND	VND
BID	越南投資與發展商業股份銀行	金融	0.7%	44,100	177,371	24.9	2.3	2,343	17%	52,100	29,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	33,900	18,944	16.6	2.3	1,773	37%	35,800	16,667
CTG	越南工商股份銀行	金融	2.2%	37,000	137,766	10.1	1.6	9,454	29%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.5%	23,300	8,231	9.1	1.7	9,493	6%	44,850	16,250
PLX	越南油氣集團	能量	0.8%	56,200	68,497	89.0	3.2	971	15%	58,500	35,100
BVH	Bao Viet 集團	金融	0.5%	61,500	45,653	29.5	2.3	1,124	28%	71,200	32,300
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	76,600	60,047	18.6	3.8	2,476	49%	79,000	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	88,900	170,150	22.0	3.5	1,212	3%	94,700	53,900
POW	越南天然氣股份總公司	公用服務	0.6%	13,050	30,561	13.9	1.1	12,468	8%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,550	40,721	9.6	1.8	5,227	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.3%	43,450	143,962	10.7	2.4	23,553	31%	45,450	12,708
MBB	軍隊貿易股份銀行	金融	4.7%	26,850	75,147	9.1	1.6	17,208	23%	27,400	11,330
MSN	Masan 集團股份公司	必需消費品	4.1%	94,900	111,477	90.0	7.0	1,606	32%	98,200	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	137,600	64,139	15.9	4.0	1,314	49%	139,900	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.1%	80,300	85,435	20.3	3.1	3,383	7%	83,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	86,900	19,758	18.4	3.8	797	49%	87,500	45,000
REE	冷機電股份公司	工業	0.9%	58,600	18,110	11.2	1.6	671	49%	59,600	26,100
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	64,900	25,711	21.4	5.0	3,363	1%	65,100	20,098
TPB	Tien Phong 股份商業銀行	金融	1.8%	27,700	28,577	7.9	1.7	2,896	30%	29,500	13,055
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.6%	22,850	14,102	21.0	1.8	4,420	8%	25,300	11,600
SSI	SSI 西貢證券股份公司	金融	1.2%	33,150	19,857	15.8	2.0	11,995	45%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	18,700	33,728	12.6	1.2	26,016	10%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.2%	38,700	135,640	11.0	1.8	17,873	22%	39,200	14,000
VCB	越南外商貿易股份銀行	金融	4.3%	101,300	375,709	20.4	3.8	1,120	24%	108,500	56,600
VHM	Vinhomes 股份公司	房地產	5.1%	103,100	339,149	12.2	3.9	2,921	22%	104,900	52,000
VIC	Vingroup 集團股份公司	房地產	7.7%	109,000	368,685	69.5	4.7	1,105	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	3.6%	131,800	69,042	997.9	4.6	651	19%	134,000	93,200
VNM	越南牛奶股份公司	必需消費品	9.4%	108,000	225,715	22.6	7.2	2,674	58%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	40,600	99,663	9.5	1.9	6,792	23%	41,500	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	34,500	78,395	32.9	2.7	7,246	31%	38,300	16,900



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