

測試支撐趨勢線

25/02/2021

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 | 1162.0 | -24.4 | 208,243 | 18/03 | 24 |
| VN30F2104 | 1170.0 | -20.0 | 416 | 15/04 | 52 |
| VN30F2106 | 1174.5 | -15.5 | 110 | 17/06 | 115 |
| VN30F2109 | 1171.9 | -19.0 | 93 | 16/09 | 206 |

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 | 208,243 | -2.9% | 26,875 | |
| VN30F2104 | 416 | -14.6% | 134 | |
| VN30F2106 | 110 | 57.1% | 325 | |
| VN30F2109 | 93 | 55.0% | 127 | |

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 | -5.2 | 3.9 | -9.1 |
| VN30F2104 | 2.8 | 3.9 | -1.1 |
| VN30F2106 | 7.3 | 7.5 | -0.2 |
| VN30F2109 | 4.7 | 8.4 | -3.7 |

源自：Bloomberg - YSVN

合約走勢

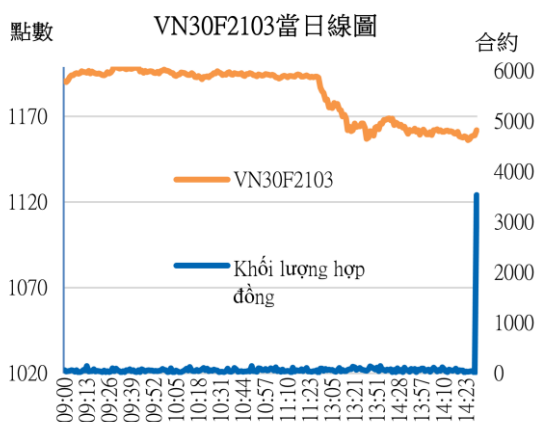
- 期貨市場在午盤出現了修正，4 個期貨合約收盤下跌從 15.5 點至 24.4 點。VN30F2103 的基本價差為-5.2 點，而其他 3 個合約的基差保持在 2.8-7.3 點的正值之間。
- VN30F2103 的交易量下降了 3%，VN30F2104 下降了 15%，而 VN30F2106 則增加了 57%，VN30F2109 增加了 55%。

VN30F1M 的評估

- VN30F2103 回到支撐趨勢線 1155-1157 位區並保持在該線的上方，表明上漲趨勢未受到侵犯。同時，RSI 指標跌回 40-50 平衡區，表明跌勢將放慢並在下一個交易日中逐漸達到平衡。因此，我們預計 VN30F2103 將重拾漲勢，並上漲至 1200-1215 點區域。
- 在日線圖中，VN30F2102 仍處於上漲趨勢。

投資策略

| | |
|-----------------------------|--|
| 當天策略 (Intraday) | 投資者可在下一個交易日中在 VN30F2103 合約回調至支撐趨勢線 1159-1161 點區時，優先考慮多頭策略，停損於 1156 點，近期目標為 1173 點，或更遠是超過 1180 點。 |
| 主要短期趨勢策略 (Daily) | 如果價格下跌至 1159-1161 點時則可以開多頭，停損於 1156 點。 |



Phạm Tấn Phát

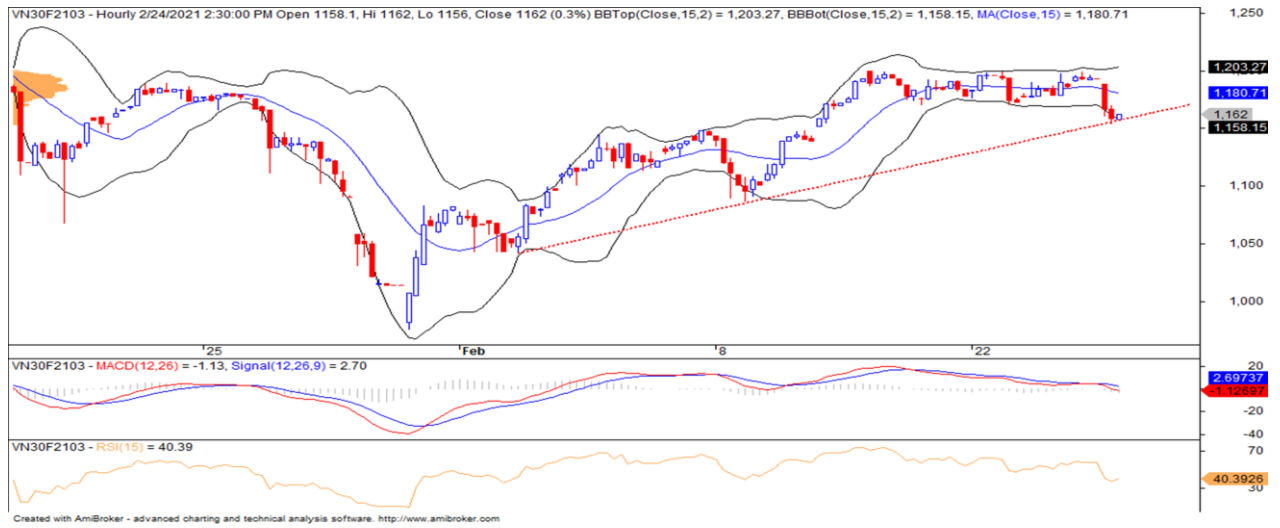
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VN30F2M 合約走勢圖

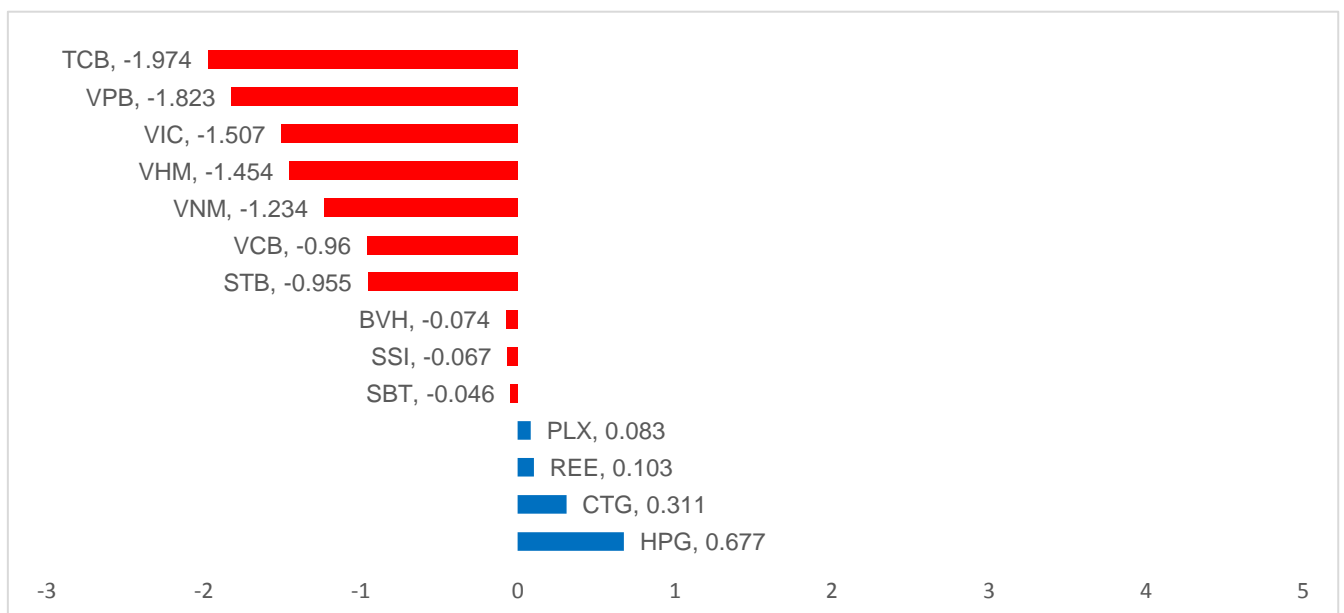


| | VN30F2103-Daily | VN30F2103-30M |
|------|-----------------|---------------|
| 趨勢 | 上漲 | 橫盤 |
| 支撐 1 | 1166 | 1160 |
| 支撐 2 | 1050 | 1157 |
| 阻力 1 | 1200 | 1173 |
| 阻力 2 | 1230 | 1180 |

VN30-INDEX 指數走勢

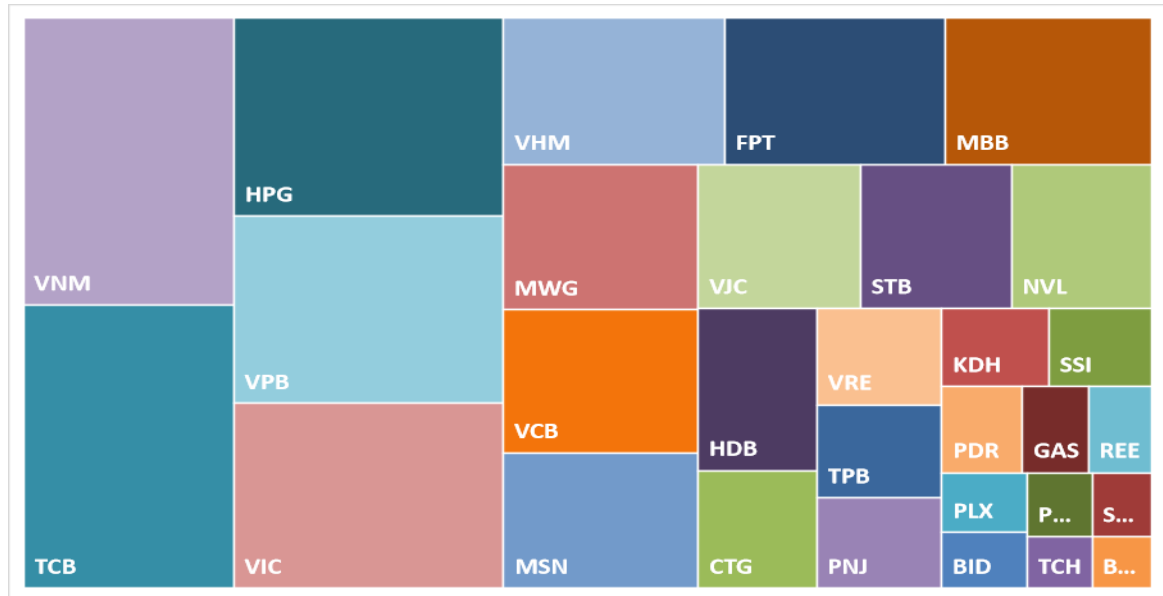
VN30-Index 下跌 1.29%，TCB，VPB，VIC，VHM 和 VNM 是令指數下跌了 8 點的股票。相反，HPG，CTG 和 REE 是支撐 VN30-Index 上漲接近 1 點的股票。

VN30-INDEX 中最有影響力的成分股

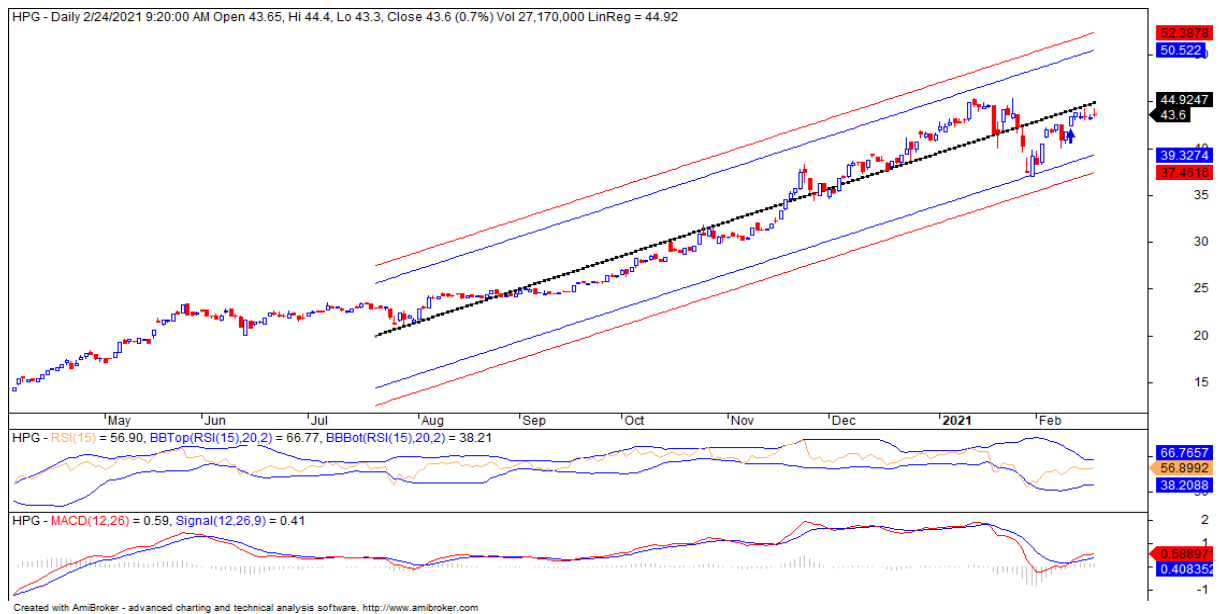


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VN30-INDEX 中的資本化



HPG 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 |
|------------|-----------|---------|--------|
| 24/02/2021 | 1,162.0 | 208,243 | 26,875 |
| 23/02/2021 | 1,186.4 | 214,381 | 26,875 |
| 22/02/2021 | 1,173.1 | 183,570 | 30,973 |
| 19/02/2021 | 1,178.0 | 168,285 | 27,728 |
| 18/02/2021 | 1,187.9 | 120,131 | 20,440 |
| 17/02/2021 | 1,176.6 | 117,832 | 20,440 |
| 16/02/2021 | 1,092.0 | 203,704 | 28,479 |
| 15/02/2021 | 1,092.0 | 203,704 | 28,479 |
| 12/02/2021 | 1,092.0 | 203,704 | 28,479 |

| 日期 | VN30F2104 | 交易量 | 持倉量 |
|------------|-----------|--------|--------|
| 24/02/2021 | 1170 | 416 | 134 |
| 23/02/2021 | 1190 | 487 | 134 |
| 22/02/2021 | 1175.4 | 393 | 126 |
| 19/02/2021 | 1182.8 | 413 | 99 |
| 18/02/2021 | 1183 | 51,735 | 28,683 |
| 17/02/2021 | 1193 | 18,845 | 14,894 |
| 16/02/2021 | 1101 | 7,345 | 4,871 |
| 15/02/2021 | 1101 | 7,345 | 4,871 |
| 12/02/2021 | 1101 | 7,345 | 4,871 |

| 日期 | VN30F2106 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 24/02/2021 | 1,174.5 | 110 | 325 |
| 23/02/2021 | 1,190.0 | 70 | 325 |
| 22/02/2021 | 1,180.5 | 71 | 323 |
| 19/02/2021 | 1,183.5 | 113 | 327 |
| 18/02/2021 | 1,179.3 | 212 | 588 |
| 17/02/2021 | 1,179.3 | 212 | 588 |
| 16/02/2021 | 1,179.3 | 212 | 588 |
| 15/02/2021 | 1,179.3 | 212 | 588 |
| 12/02/2021 | 1,179.3 | 212 | 588 |

| 日期 | VN30F2109 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 24/02/2021 | 1171.9 | 93 | 127 |
| 23/02/2021 | 1190.9 | 60 | 127 |
| 22/02/2021 | 1180 | 62 | 120 |
| 19/02/2021 | 1185.6 | 65 | 118 |
| 18/02/2021 | 1184 | 122 | 310 |
| 17/02/2021 | 1196 | 79 | 348 |
| 16/02/2021 | 1107.9 | 147 | 344 |
| 15/02/2021 | 1107.9 | 147 | 344 |
| 12/02/2021 | 1107.9 | 147 | 344 |



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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% | 43,050 | 173,148 | 24.3 | 2.3 | 2,330 | 17% | 50,600 | 29,500 |
| KDH | Khang Dien 房屋貿易投資股份公司 | 房地產 | 1.3% | 32,900 | 18,385 | 16.1 | 2.3 | 1,690 | 37% | 35,800 | 16,667 |
| CTG | 越南工商股份銀行 | 金融 | 2.2% | 37,500 | 139,628 | 10.2 | 1.6 | 9,514 | 29% | 40,100 | 16,600 |
| TCH | Hoang Huy 金融服務投資股份有限公司 | 工業 | 0.5% | 22,250 | 7,860 | 8.6 | 1.6 | 9,318 | 6% | 43,100 | 16,250 |
| PLX | 越南油氣集團 | 能量 | 0.8% | 57,300 | 69,838 | 90.8 | 3.3 | 1,001 | 15% | 58,500 | 35,100 |
| BVH | Bao Viet 集團 | 金融 | 0.5% | 59,700 | 44,317 | 28.6 | 2.2 | 1,105 | 28% | 71,200 | 32,300 |
| FPT | FPT 發展投資工藝股份公司 | CNTT | 5.0% | 75,400 | 59,106 | 18.3 | 3.8 | 2,489 | 49% | 79,000 | 34,870 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 0.9% | 88,100 | 168,619 | 21.8 | 3.5 | 1,161 | 3% | 94,700 | 53,900 |
| POW | 越南天然氣股份總公司 | 公用服務 | 0.6% | 12,650 | 29,625 | 13.5 | 1.0 | 12,610 | 8% | 15,200 | 6,850 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 3.0% | 25,450 | 40,561 | 9.5 | 1.8 | 5,174 | 17% | 28,000 | 9,758 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 8.4% | 43,600 | 144,459 | 10.7 | 2.4 | 23,381 | 31% | 45,450 | 12,708 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.8% | 27,000 | 75,566 | 9.1 | 1.6 | 18,016 | 23% | 27,800 | 11,330 |
| MSN | Masan 集團股份公司 | 必需消費品 | 4.0% | 91,000 | 106,896 | 86.3 | 6.7 | 1,620 | 33% | 98,200 | 46,400 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 4.3% | 133,800 | 62,367 | 15.5 | 3.9 | 1,327 | 49% | 139,900 | 56,300 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 3.2% | 80,400 | 85,542 | 20.3 | 3.1 | 3,424 | 7% | 83,500 | 48,548 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 1.7% | 82,800 | 18,826 | 17.5 | 3.6 | 788 | 49% | 87,500 | 45,000 |
| REE | 冷機電股份公司 | 工業 | 0.8% | 57,000 | 17,616 | 10.9 | 1.5 | 692 | 49% | 59,600 | 26,100 |
| PDR | Phat Dat 開發房地產股份公司 | 房地產 | 1.1% | 63,100 | 24,998 | 20.8 | 4.9 | 3,403 | 1% | 65,100 | 20,098 |
| TPB | Tien Phong 股份商業銀行 | 金融 | 1.8% | 27,400 | 28,267 | 7.8 | 1.7 | 2,931 | 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% | 22,350 | 13,793 | 23.6 | 1.8 | 4,380 | 8% | 25,300 | 11,600 |
| SSI | SSI 西貢證券股份公司 | 金融 | 1.3% | 33,450 | 20,037 | 16.0 | 2.0 | 12,358 | 44% | 37,250 | 9,569 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 3.3% | 18,350 | 33,097 | 12.3 | 1.1 | 26,481 | 10% | 21,700 | 7,120 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 9.4% | 39,100 | 137,042 | 11.1 | 1.8 | 17,880 | 22% | 40,350 | 14,000 |
| VCB | 越南外商貿易股份銀行 | 金融 | 4.2% | 98,100 | 363,841 | 19.7 | 3.7 | 1,120 | 24% | 108,500 | 56,600 |
| VHM | Vinhomes 股份公司 | 房地產 | 5.1% | 102,800 | 338,162 | 12.1 | 3.9 | 2,941 | 22% | 106,400 | 52,000 |
| VIC | Vingroup 集團股份公司 | 房地產 | 7.8% | 108,200 | 365,979 | 68.9 | 4.7 | 1,135 | 14% | 116,000 | 68,000 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 3.7% | 131,900 | 69,094 | 998.6 | 4.6 | 652 | 19% | 135,000 | 93,200 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 9.3% | 105,800 | 221,117 | 22.2 | 7.1 | 2,665 | 58% | 117,200 | 69,750 |
| VPB | Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 7.8% | 39,700 | 97,454 | 9.3 | 1.8 | 6,703 | 23% | 42,000 | 16,000 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.9% | 33,700 | 76,577 | 32.2 | 2.6 | 7,228 | 31% | 38,300 | 16,900 |



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