

合約在 1195-1197 點以下波動

02/03/2021

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	
VN30F2103	1193.0	19.0	104,843	18/03	19
VN30F2104	1195.8	19.9	240	15/04	47
VN30F2106	1198.0	16.1	61	17/06	110
VN30F2109	1198.5	18.4	539	16/09	201

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	%
VN30F2103	104,843	-47.6%	27,854
VN30F2104	240	-52.9%	182
VN30F2106	61	-49.2%	321
VN30F2109	539	170.9%	140

源自: Bloomberg - YSVN

合約的基差變動

基差	前一盤	+/-	
單位	點數	點數	
VN30F2103	1.2	0.4	0.8
VN30F2104	4.0	0.4	3.6
VN30F2106	6.2	8.3	-2.1
VN30F2109	6.7	6.5	0.2

源自: Bloomberg - YSVN

合約走勢

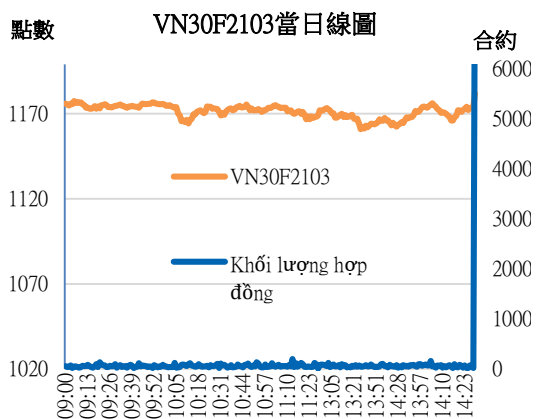
- 由於市場氣氛持續穩定，四個期貨合約收盤上漲 16.1 至 19.9 點。基礎點差保持在從 1.2-6.7 點的正值。
- VN30F2103 的交易量下降 47.6%，VN30F2104 下降 52.9%，VN30F2106 下降 49%，VN30F2109 上升 171%。

VN30F1M 的評估

- VN30F2103 繼續上漲至 1182-1188 點的阻力位，表明 VN30F2103 在 1147 點的波腳保持平衡。算上 Elliott 波，從 1147 點的上漲波也是從 1040 點上漲階段的第 5 波，並且第 5 波可以在 1195-1197 點到達目標。
- 同時，1195-1197 點區也會聚了各阻力的因素，例如舊峰和從 2021 年 1 月底開始連接的趨勢線。因此，VN30F2103 在下一個交易日中可能不能突破該點區。

投資策略

當天策略 (Intraday)	VN30F2103 的空頭策略可以考慮在 1195-1198 點開設，停損於 1199 點，目標為 1182-1185 點。
主要短期趨勢策略 (Daily)	投資者繼續觀察市場，並等待新的切入點



Phạm Tấn Phát
高級分析專員

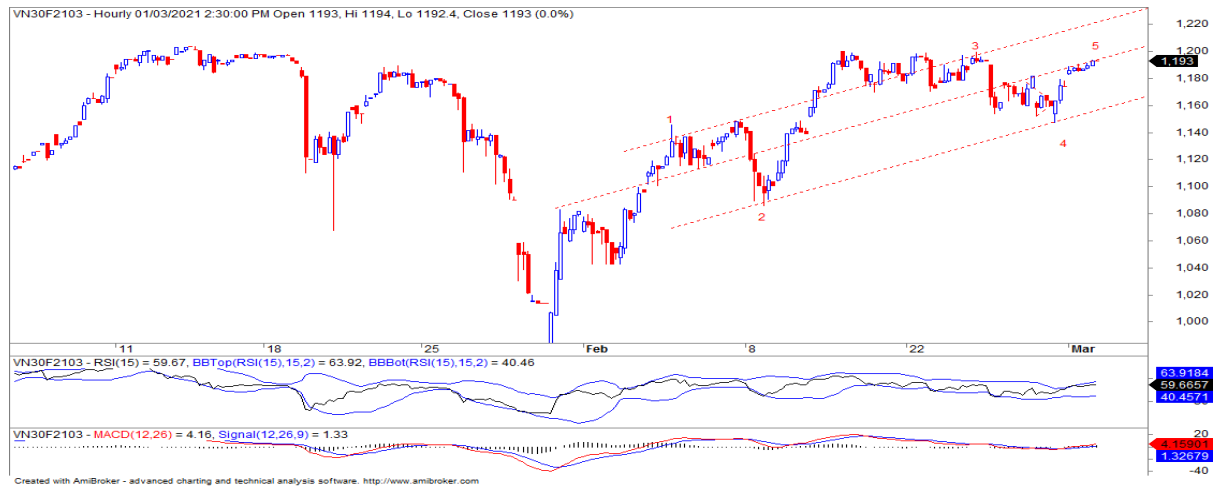
Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880



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VN30F1M 合約走勢圖

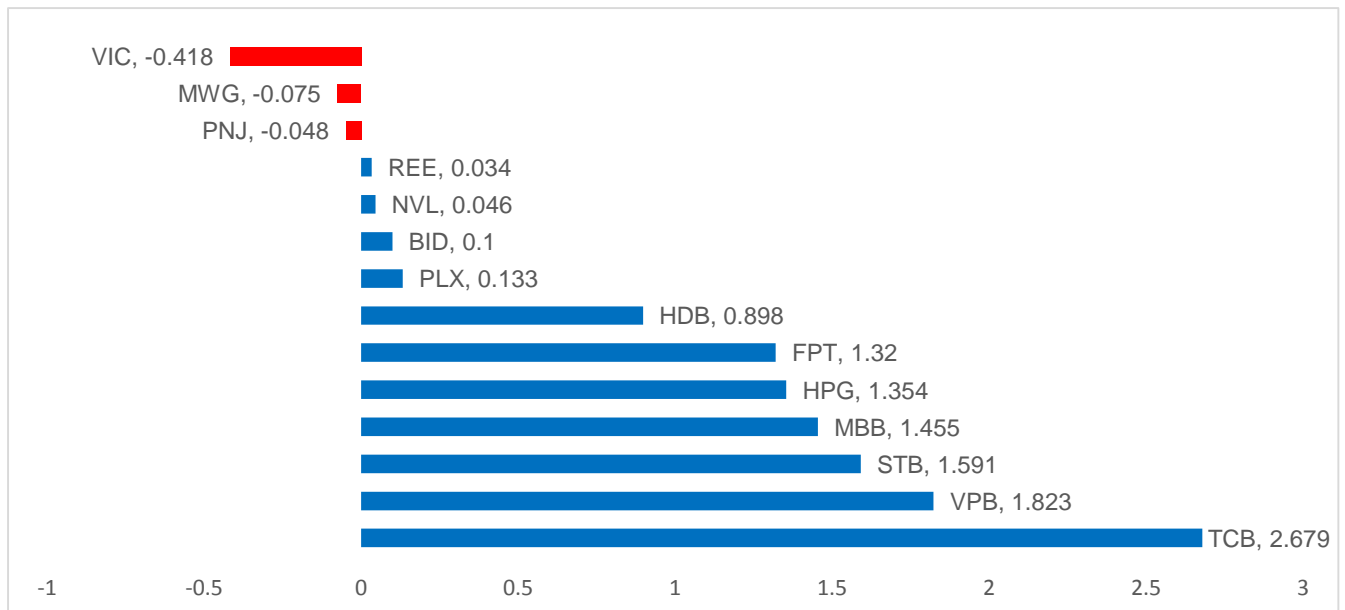


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	橫盤
支撐 1	1166	1176
支撐 2	1050	1170
阻力 1	1200	1195
阻力 2	1230	1197

VN30-INDEX 指數走勢

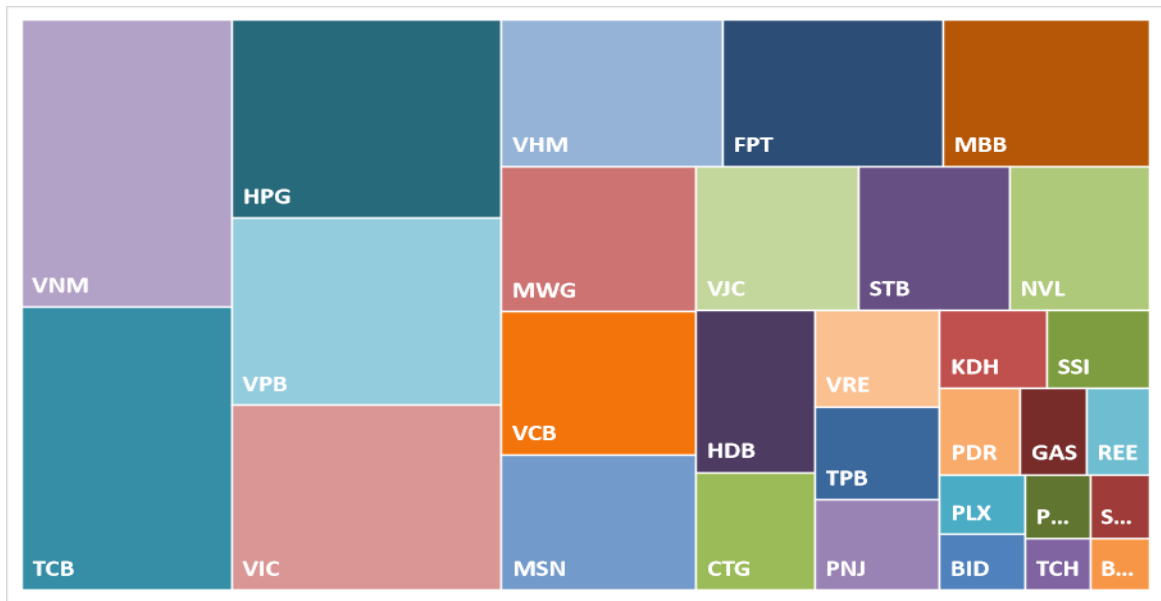
VN-Index 上漲 1.55%，TCB，VPB，MBB 為該指數貢獻進 7 點。相反 VIC 是導致 VN30-Index 下跌 0.5 點的股票。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



VIC 的走勢圖



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期貨合約的價格，交易量和開 OI 的數量

日期	VN30F2103	交易量	OI
01/03/2021	1,193.0	104,843	27,854
26/02/2021	1,174.0	200,027	27,854
25/02/2021	1,182.0	207,220	27,854
24/02/2021	1,162.0	208,243	29,978
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

日期	VN30F2104	交易量	OI
01/03/2021	1195.8	240	182
26/02/2021	1175.9	510	182
25/02/2021	1189.5	519	182
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

日期	VN30F2106	交易量	OI
01/03/2021	1,198.0	61	321
26/02/2021	1,181.9	120	321
25/02/2021	1,183.6	119	321
24/02/2021	1,174.5	110	327
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

日期	VN30F2109	交易量	OI
01/03/2021	1198.5	539	140
26/02/2021	1180.1	199	140
25/02/2021	1184.8	65	140
24/02/2021	1171.9	93	139
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



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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	0.7%	44,100	177,371	24.9	2.3	2,309	17%	50,600	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	32,500	18,161	15.9	2.2	1,704	37%	35,800	16,667
CTG	越南工商股份銀行	金融	2.2%	38,100	141,862	10.4	1.7	9,595	28%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	22,600	7,984	8.8	1.6	9,073	6%	34,750	16,250
PLX	越南汽油集團	能源	0.8%	59,000	71,910	93.5	3.4	1,057	15%	59,100	35,100
BVH	Bao Viet 集團	金融	0.5%	61,800	45,876	29.6	2.3	1,082	28%	71,200	32,300
FPT	FPT 發展投資工藝股份公司	CNTT	5.1%	77,900	61,066	18.9	3.9	2,463	49%	79,000	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	91,900	175,892	22.8	3.6	1,128	3%	94,700	53,900
POW	越南電力石油股份公司	公用服務	0.6%	13,050	30,561	13.9	1.1	12,784	8%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,800	41,119	9.7	1.8	5,098	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.7%	46,200	153,074	11.4	2.6	22,755	31%	46,300	12,708
MBB	軍隊貿易股份銀行	金融	4.9%	28,350	79,345	9.6	1.7	18,603	23%	28,450	11,330
MSN	Masan 集團股份公司	必需消費品	3.9%	91,300	107,249	86.6	6.7	1,658	33%	98,200	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.2%	134,800	62,834	15.6	3.9	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%	79,700	84,797	20.1	3.1	3,450	7%	83,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	84,700	19,258	17.9	3.7	745	49%	87,500	45,000
REE	冷機電股份公司	工業	0.8%	56,900	17,585	10.8	1.5	708	49%	59,600	26,100
PDR	Phat Dat 房地產開發股份公司	房地產	1.1%	64,300	25,474	21.2	5.0	3,457	1%	65,100	20,098
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,000	28,886	8.0	1.7	2,819	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%	22,900	14,133	24.2	1.8	4,307	8%	25,300	11,600
SSI	SSI 西貢證券股份公司	金融	1.3%	35,000	20,966	16.7	2.1	12,535	44%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	19,100	34,450	12.8	1.2	26,552	9%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.5%	40,200	140,897	11.4	1.9	17,750	22%	40,350	14,000
VCB	越南外商貿易股份銀行	金融	4.2%	99,200	367,921	19.9	3.7	1,128	24%	108,500	56,600
VHM	Vinhomes 股份公司	房地產	5.0%	103,000	338,820	12.2	3.9	2,847	22%	106,400	52,000
VIC	Vingroup 集團股份公司	房地產	7.6%	108,500	366,994	69.1	4.7	1,137	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	3.7%	136,200	71,347	1031.2	4.8	664	19%	136,900	93,200
VNM	越南牛奶股份公司	必需消費品	9.1%	105,600	220,699	22.1	7.1	2,734	58%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	40,800	100,154	9.6	1.9	6,548	23%	42,000	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	34,250	77,827	32.7	2.7	7,204	31%	38,300	16,900



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元大證券（越南）公司

個人客戶分析部

Nguyễn Th ê Minh

研究分析經理

+84 28 3622 6868 ext 3826
minh.nguyen@yuanta.com.vn

Lý Thị Hi ề n

研究分析主管

+84 28 3622 6868 ext 3908
hien.ly@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833
khanh.quach@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

高級分析專員

+84 28 3622 6868 ext 3832
hong.nguyen@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880
phat.pham@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609
tung.nguyen@yuanta.com.vn

Phạm Đắc Thành

北部區域經理

+84 28 3622 6868 ext 3416
thanh.pham@yuanta.com.vn

Nguyễn Mạnh Hoạt

南部區域經理(胡志明市區域)

+84 28 3622 6868 ext 3847
hoat.nguyen@yuanta.com.vn

Lương Kỳ Ty

堤岸分行經理

+84 28 3622 6868 ext 3653
ty.luong@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868 ext 3701
phong.bui@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505
thuy.vo@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404
quang.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301
tuau.vo@yuanta.com.vn

Đinh Thị Thu Cúc

頭頓分行經理

+84 28 3622 6868 ext 3203
cuc.dinh@yuanta.com.vn



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