

積極的累計

03/03/2021

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	1194.0	1.0	137,512	18/03	18
VN30F2104	1197.4	1.6	393	15/04	46
VN30F2106	1197.2	-0.8	76	17/06	109
VN30F2109	1199.0	0.5	102	16/09	200

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	+/- %
VN30F2103	137,512	31.2%	28,327	
VN30F2104	393	63.8%	288	
VN30F2106	76	24.6%	325	
VN30F2109	102	-81.1%	150	

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	-0.7	1.2	-1.9
VN30F2104	2.7	1.2	1.5
VN30F2106	2.5	6.2	-3.7
VN30F2109	4.3	6.7	-2.4

源自: Bloomberg - YSVN

合約走勢

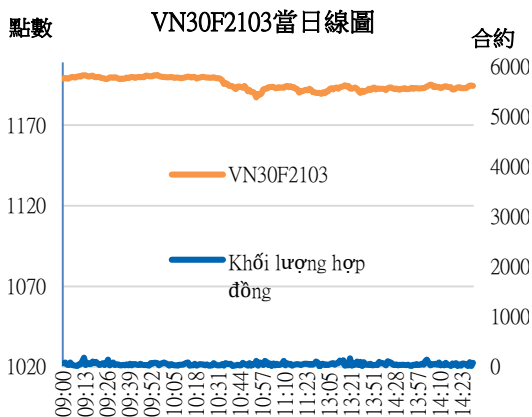
- 收盤時，除 VN30F2106 下跌了 0.8 點外，其餘 3 個期貨合約收盤上漲從 0.5 點到 1.6 點。VN30F2104，VN30F2106 和 VN30F2109 的基差保持在從 2.7 至 4.3 點的正值，而只有 VN30F2103 減少 0.7 點。
- VN30F2103 的交易量增加了 31.2%，VN30F2104 增加了 63.8%，VN30F2106 增加了 24.6%，VN30F2109 減少了 81%。

VN30F1M 的評估

- VN30F2103 在盤中根據向上的三角形模式，呈橫盤移動。由於這是趨勢延續模式，因此這仍然是積極的累積跨度。因此，1189-1192 點的區域將成為上升趨勢的支撐區域。
- 同時，價格走勢圖仍在發展第五波，其預期目標為 1205-1207 點，相當於 38.2% 斐波那契水平。

投資策略

當天策略 (Intraday)	價格修正至 1184-1188 點時，投資者可以考慮開多頭，停損於 1183 點，目標為 1202-1205 點。 當價格測試在 1205-1207 點失敗時，投資者則可以開空頭。
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

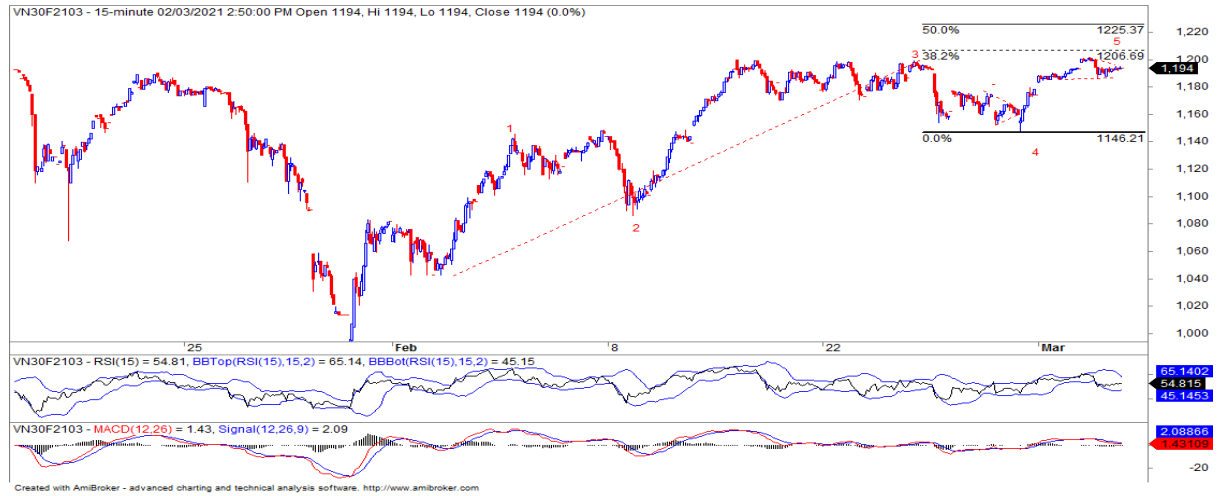
Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880



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VN30F1M 合約走勢圖

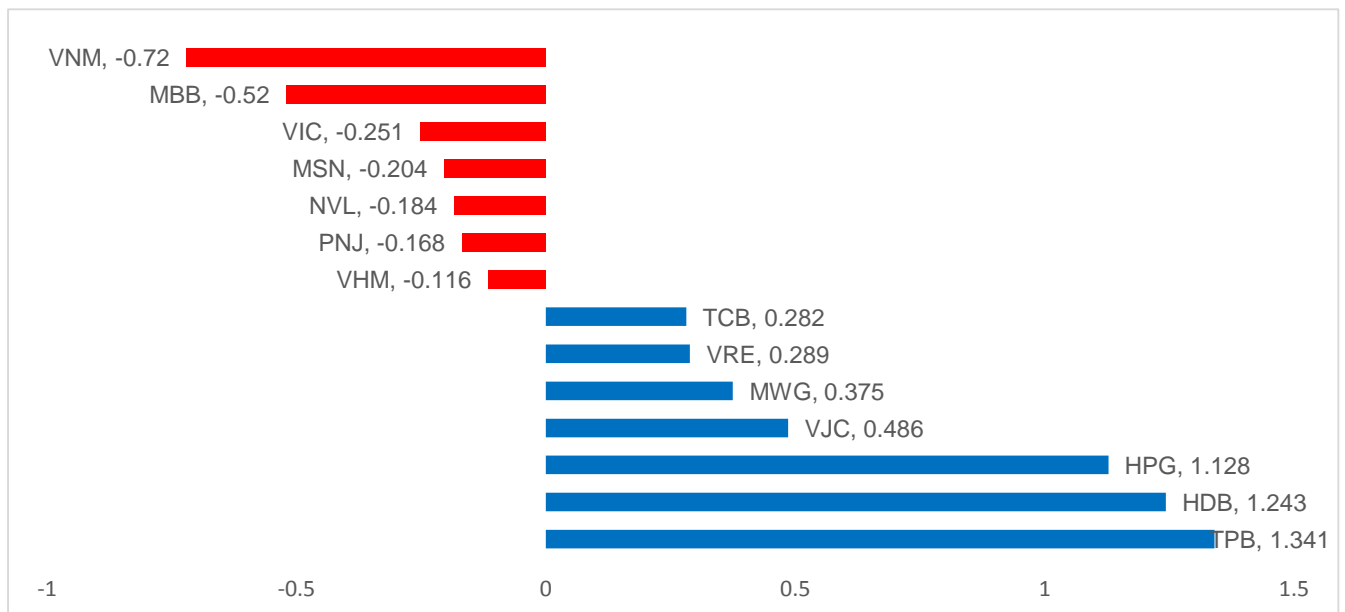


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	橫盤
支撐 1	1166	1189
支撐 2	1050	1192
阻力 1	1200	1202
阻力 2	1230	1207

VN30-INDEX 指數走勢

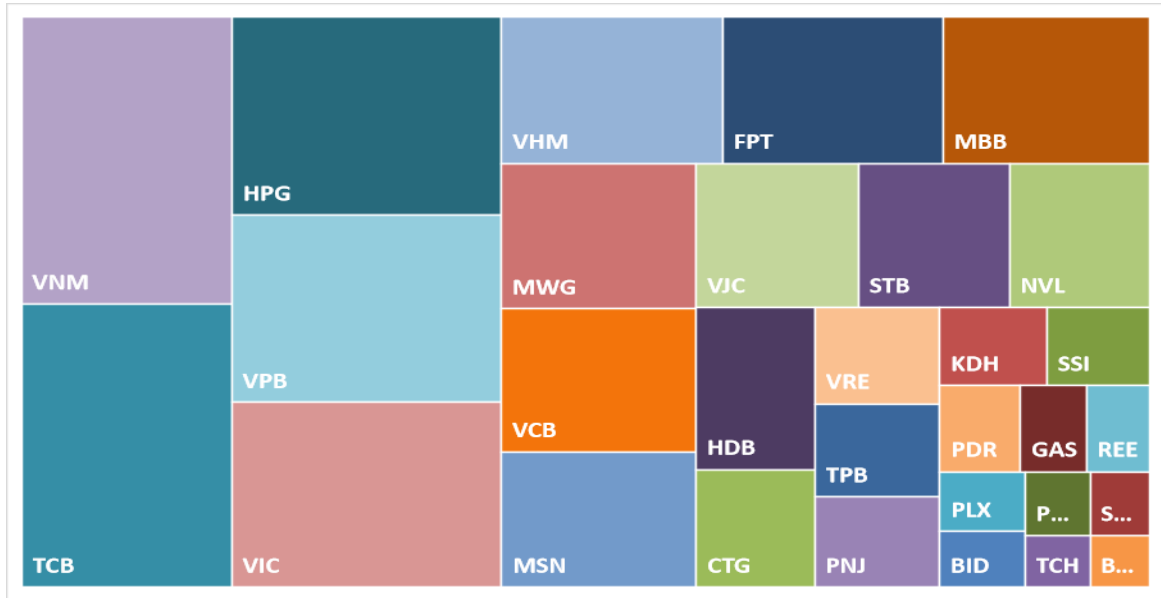
VN-Index 上漲 0.24%，TCB，VPB，MBB 為該指數貢獻近 3.7 點。相反 VNM，MBB，VIC 是導致 VN30-Index 失去 1.5 點的股票。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



TPB 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
02/03/2021	1,194.0	137,512	28,327
01/03/2021	1,193.0	104,843	28,327
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

日期	VN30F2104	交易量	OI
02/03/2021	1197.4	393	288
01/03/2021	1195.8	240	288
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

日期	VN30F2106	交易量	OI
02/03/2021	1,197.2	76	325
01/03/2021	1,198.0	61	325
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

日期	VN30F2109	交易量	OI
02/03/2021	1199	102	150
01/03/2021	1198.5	539	150
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



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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%	44,050	177,170	24.8	2.3	2,283	17%	50,600	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	32,800	18,329	16.1	2.3	1,653	37%	35,800	16,667
CTG	越南工商股份銀行	金融	2.2%	38,000	141,489	10.3	1.7	9,667	28%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	22,500	7,949	8.7	1.6	8,996	6%	34,750	16,250
PLX	越南汽油集團	能源	0.8%	58,600	71,422	92.8	3.4	1,135	15%	59,600	35,100
BVH	Bao Viet 集團	金融	0.5%	61,800	45,876	29.6	2.3	1,090	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	2,474	49%	79,000	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	91,000	174,169	22.5	3.6	1,138	3%	94,700	53,900
POW	越南電力石油股份公司	公用服務	0.6%	12,950	30,327	13.8	1.1	12,901	8%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	26,700	42,554	10.0	1.9	4,938	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.8%	46,700	154,730	11.5	2.6	22,770	31%	47,100	12,708
MBB	軍隊貿易股份銀行	金融	4.9%	28,100	78,645	9.5	1.6	18,805	23%	28,700	11,330
MSN	Masan 集團股份公司	必需消費品	3.9%	90,900	106,779	86.2	6.7	1,696	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%	135,800	63,300	15.7	4.0	1,312	49%	139,900	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.1%	79,300	84,371	20.0	3.1	3,533	7%	83,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	84,000	19,099	17.8	3.6	723	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	717	49%	59,600	26,100
PDR	Phat Dat 房地產開發股份公司	房地產	1.1%	64,500	25,553	21.3	5.0	3,502	1%	65,100	20,098
TPB	Tien Phong 股份商業銀行	金融	1.9%	29,750	30,692	8.5	1.8	2,805	30%	29,950	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	4,360	8%	25,300	11,600
SSI	SSI 西貢證券股份公司	金融	1.3%	35,050	20,995	16.8	2.1	13,004	43%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	19,150	34,540	12.9	1.2	27,177	9%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.5%	40,300	141,248	11.4	1.9	17,718	22%	40,750	14,000
VCB	越南外商貿易股份銀行	金融	4.2%	99,300	368,292	20.0	3.7	1,125	24%	108,500	56,600
VHM	Vinhomes 股份公司	房地產	5.0%	102,800	338,162	12.1	3.9	2,850	22%	106,400	52,000
VIC	Vingroup 集團股份公司	房地產	7.6%	108,200	365,979	68.9	4.7	1,140	14%	116,000	68,000
VJC	Vietjet 越捷航空股份公司	工業	3.7%	137,700	72,133	1042.5	4.8	670	19%	138,500	93,200
VNM	越南牛奶股份公司	必需消費品	9.0%	104,900	219,236	22.0	7.0	2,745	57%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	40,750	100,031	9.5	1.9	6,436	23%	42,000	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	34,700	78,849	33.1	2.7	7,266	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 ền

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 Đ ắc 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
tuan.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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