

考慮在恢復階段開空頭

03/03/2021

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	日
VN30F2103	1181.3	-18.2	186,086	18/03	14
VN30F2104	1184.0	-19.0	610	15/04	42
VN30F2106	1185.2	-17.8	124	17/06	105
VN30F2109	1185.0	-18.0	127	16/09	196

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	186,086	48.7%	30,919	
VN30F2104	610	61.8%	442	
VN30F2106	124	110.2%	332	
VN30F2109	127	53.0%	183	

源自: Bloomberg - YSVN

合約的基差變動

	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2103	7.0	3.9	3.1
VN30F2104	9.7	3.9	5.8
VN30F2106	10.9	7.4	3.5
VN30F2109	10.7	7.4	3.3

源自: Bloomberg - YSVN

合約走勢

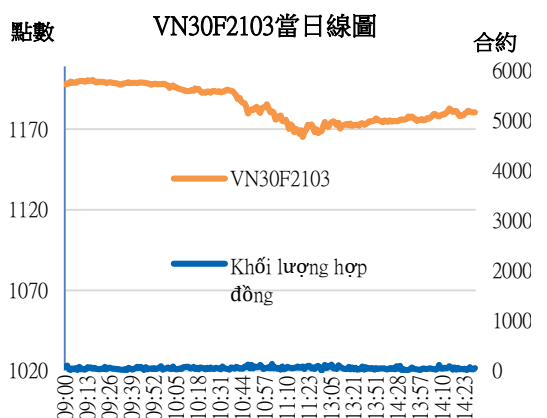
- 四個期貨合約在午盤大幅下跌，但收盤時有縮小跌幅從 17.8 點至 19 點。基差從 7-10.9 點切換到優質狀態。
- VN30F2103 的交易量增長了 48.7%，VN30F2104 增長了 62%，VN30F2106 增長了 110%，VN30F2109 增長了 53%。

VN30F1M 的評估

- VN30F2103 從 1200 點出現調整階段，表明價格已按照 Elliott 波動圖完成了第 5 波。在接近尾盤時價格回升，MACD 在 15 分幀重新顯示購買的信號，但仍未超過零水平。RSI 也略有回升。
- 1183-1185 點區是盤中的阻力位，VN30F2103 下一盤可能仍要面對該點區附近的修正壓力，直至修正至 1160-1165 點的支撐位。

投資策略

當天策略 (Intraday)	空頭策略可考慮於 1183-1185 點區進行，停損於 1190 點，目標為 1160 點。 多頭可以在 1158-1160 點附近開設，但投資者應等待具體的支撐信號。
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



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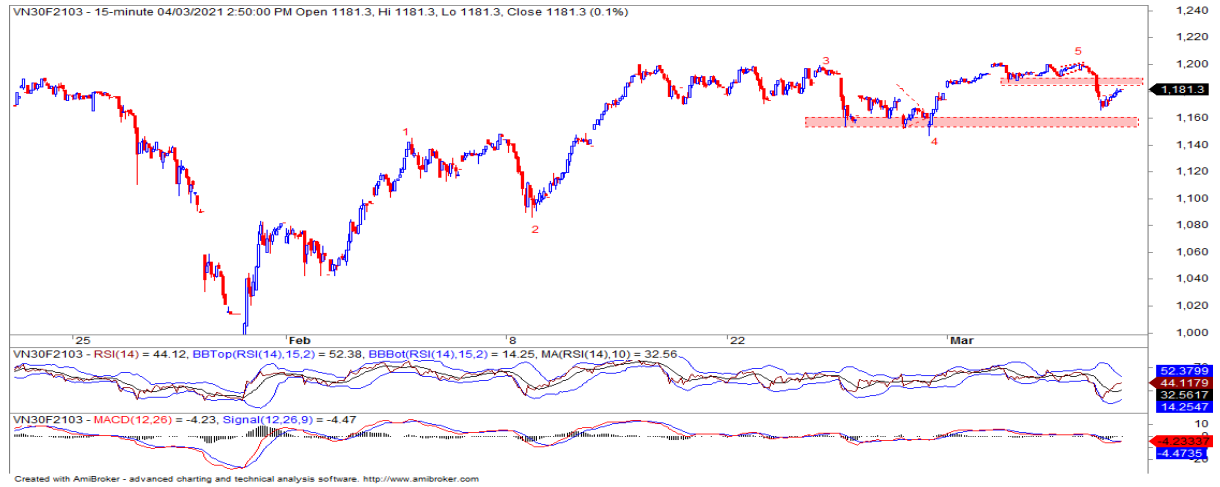
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VN30F1M 合約走勢圖

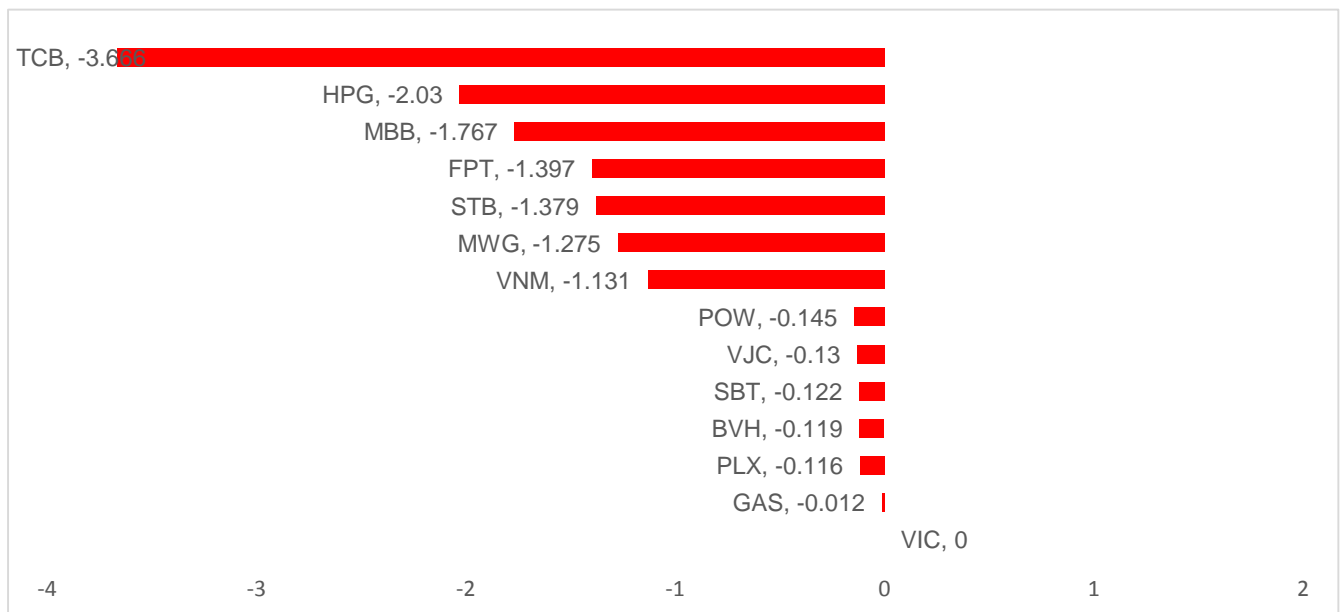


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	下跌
支撐 1	1142	1165
支撐 2	1050	1158
阻力 1	1200	1185
阻力 2	1230	1190

VN30-INDEX 指數走勢

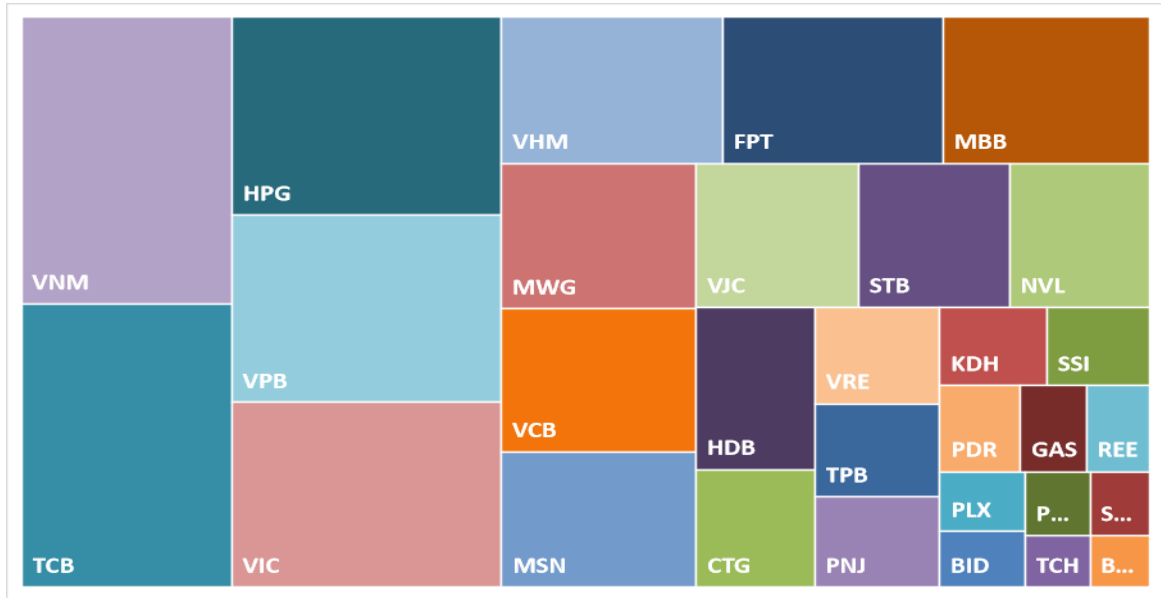
VN-Index 上漲 1.78%，TCB，HPG，MBB 導致指數下跌近 6.5 點。

VN30-INDEX 中最具有影響力的成份股

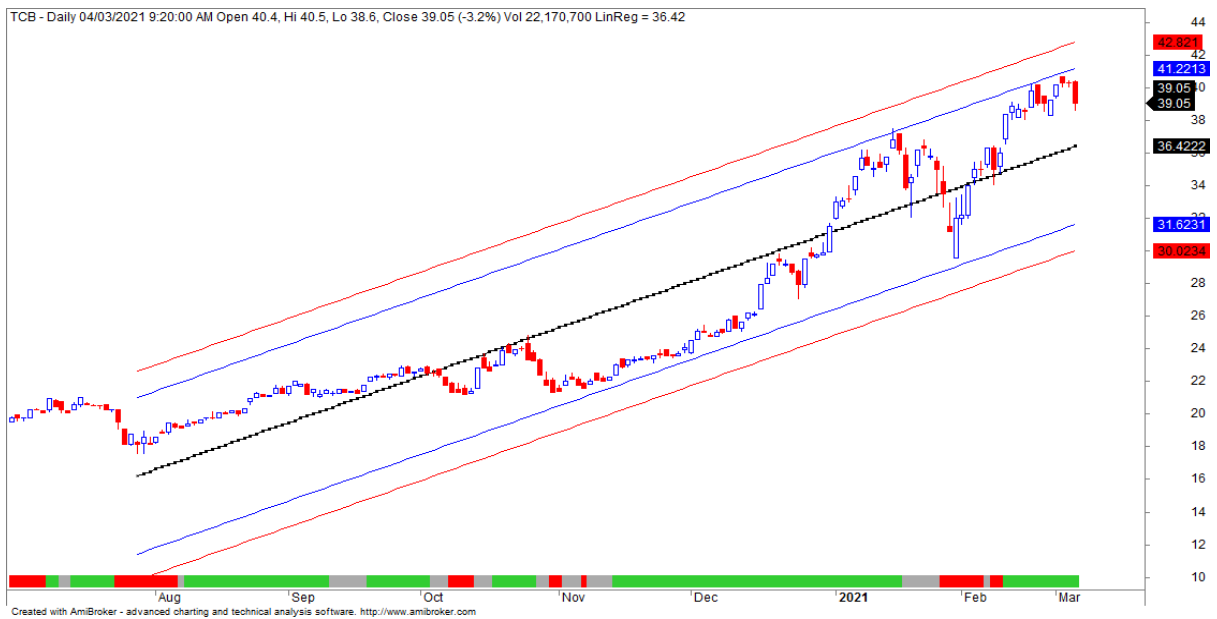


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VN30-INDEX 中的資本化



TCB 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
04/03/2021	1,181.3	186,086	30,919
03/03/2021	1,199.5	125,104	30,919
02/03/2021	1,194.0	137,512	28,440
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

日期	VN30F2104	交易量	OI
04/03/2021	1184	610	442
03/03/2021	1203	377	442
02/03/2021	1197.4	393	360
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

日期	VN30F2106	交易量	OI
04/03/2021	1,185.2	124	332
03/03/2021	1,203.0	59	332
02/03/2021	1,197.2	76	323
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

日期	VN30F2109	交易量	OI
04/03/2021	1185	127	183
03/03/2021	1203	83	183
02/03/2021	1199	102	169
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



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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%	42,750	171,941	24.1	2.2	2,266	17%	50,600	29,500
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.2%	31,950	17,854	15.6	2.2	1,631	36%	35,800	16,667
CTG	越南工商股份銀行	金融	2.3%	38,300	142,606	10.4	1.7	9,702	28%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	21,800	7,701	8.5	1.6	8,449	6%	34,550	16,250
PLX	越南汽油集團	能源	0.8%	57,800	70,447	91.6	3.3	1,247	15%	59,600	35,100
BVH	Bao Viet 集團	金融	0.5%	60,000	44,539	28.8	2.2	1,087	28%	71,200	32,300
FPT	FPT 發展投資工藝股份 公司	CNTT	5.0%	75,900	59,498	18.4	3.8	2,438	49%	79,000	34,870
GAS	越南氣體總公司 - 股份 公司	公用服務	0.9%	90,900	173,978	22.5	3.6	1,134	3%	94,700	53,900
POW	越南電力石油股份 公司	公用服務	0.6%	12,600	29,508	13.4	1.0	12,664	8%	15,200	6,850
HDB	胡志明市發展商業股份 銀行	金融	3.1%	26,200	41,757	9.8	1.8	4,986	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份 公司	原材料	8.8%	45,900	152,080	11.3	2.6	22,931	31%	47,100	12,708
MBB	軍隊貿易股份銀行	金融	4.8%	27,150	75,986	9.2	1.6	18,663	23%	28,700	11,330
MSN	Masan 集團股份 公司	必需消費品	3.8%	88,400	103,842	83.9	6.5	1,697	32%	98,200	46,400
MWG	世界移動通信投資股份 公司	非必需消費品	4.2%	132,800	61,901	15.3	3.9	1,282	49%	139,900	56,300
NVL	Nova 房地產投資集團股份 公司	房地產	3.2%	80,600	85,755	20.4	3.1	3,548	7%	83,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.7%	83,800	19,053	17.7	3.6	705	49%	87,500	45,000
REE	冷機電股份 公司	工業	0.8%	55,500	17,152	10.6	1.5	735	49%	59,600	26,100
PDR	Phat Dat 房地產開發股份 公司	房地產	1.0%	62,800	24,879	21.2	4.9	3,545	1%	65,100	20,098
TPB	Tien Phong 股份商業銀行	金融	1.9%	28,650	29,557	8.2	1.8	3,080	30%	31,000	13,055
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份 公司	必需消費品	0.6%	22,500	13,886	23.8	1.8	4,291	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	13,113	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	26,818	9%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.4%	39,050	136,867	11.1	1.8	17,154	22%	40,750	14,000
VCB	越南外商貿易股份銀行	金融	4.2%	97,300	360,874	19.6	3.7	1,128	24%	108,500	56,600
VHM	Vinhomes 股份 公司	房地產	5.0%	100,000	328,951	11.8	3.8	2,804	22%	106,400	52,000
VIC	Vingroup 集團股份 公司	房地產	7.6%	106,900	361,582	68.1	4.6	1,149	14%	116,000	68,000
VJC	Vietjet 越捷航空股份 公司	工業	3.8%	136,800	71,661	1035.7	4.8	675	19%	138,500	93,200
VNM	越南牛奶股份 公司	必需消費品	9.1%	103,400	216,101	21.7	6.9	2,775	57%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.1%	41,500	101,872	9.7	1.9	6,312	23%	42,750	16,000
VRE	Vincom Retail 股份 公司	房地產	1.9%	34,550	78,509	33.0	2.7	7,252	31%	38,300	16,900



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