

合約可能還沒突破橫盤移動的走勢

10/03/2021

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	1158.5	-6.5	189,726	18/03	11
VN30F2104	1164.1	-4.4	470	15/04	39
VN30F2106	1164.1	-3.9	111	17/06	102
VN30F2109	1165.1	-2.9	169	16/09	193

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	189,726	20.5%	31,659	
VN30F2104	470	19.0%	685	
VN30F2106	111	217.1%	328	
VN30F2109	169	344.7%	199	

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	-4.5	-5.0	0.5
VN30F2104	1.1	-5.0	6.1
VN30F2106	1.1	-2.0	3.1
VN30F2109	2.1	-2.0	4.1

源自: Bloomberg - YSVN

合約走勢

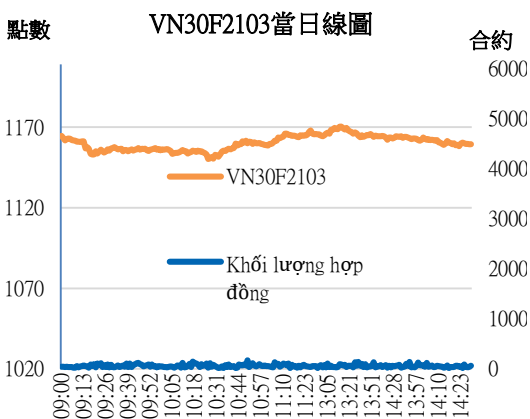
- 與上一交易日相比，四個期貨合約收盤想從 2.9-6.5 點，其中 VN30F2103 跌幅最大。VN30F2103 的基差擴大至負 4.5 點。同時，其餘的 3 個合約的基差則為 1.1-2.1 點的正基數。
- VN30F2103 的交易量增加了 20.5%，VN30F2104 增加了 19%，VN30F2106 增加了 217%，VN30F2109 增加了 344%。

VN30F1M 的評估

- VN30F2103 繼續橫盤移動，價格圖表打開了扁平波型。根據我們的觀察，價格從 1150 點反彈上漲，並且在 MACD 指標仍在 15 分幀內不斷給出買進的信號時，在接近尾盤的跌勢尚未打破當前市場的漲勢。當前，1155-1157 點區將為 VN30F2103 的平衡提供重要支撐。
- 同時，1180-1185 點區仍然是價格的強大阻力位。

投資策略

當天策略 (Intraday)	當價格未跌破 1157 點附近的支撐位並且預期目標為 1180 點且止損位於 1154 以下時，多頭策略打開。 當價格未能突破強力的阻力位 1180-1185 時，投資者則可以開空頭，停損於 1188 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

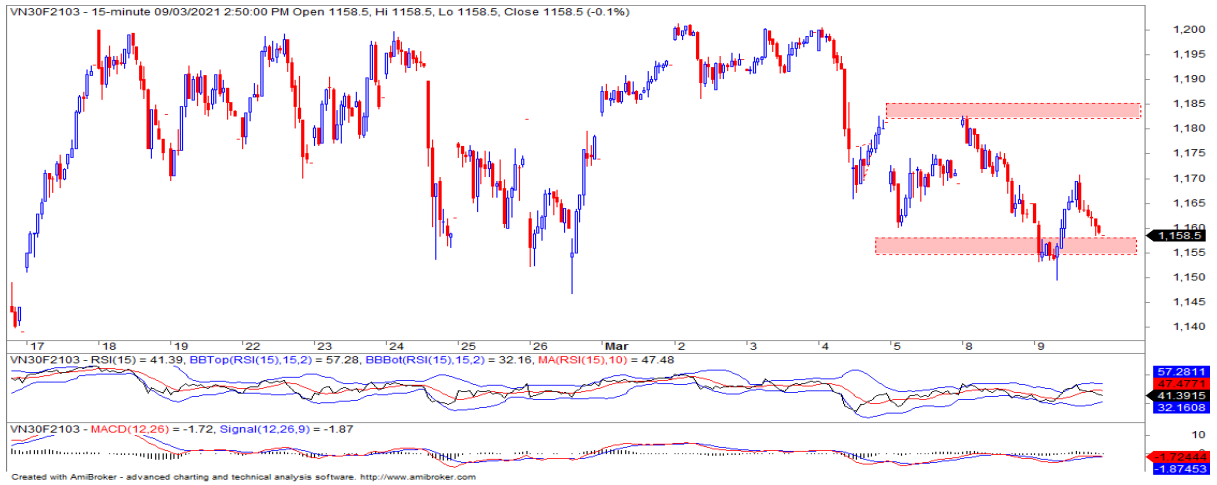
Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880



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VN30F1M 合約走勢圖

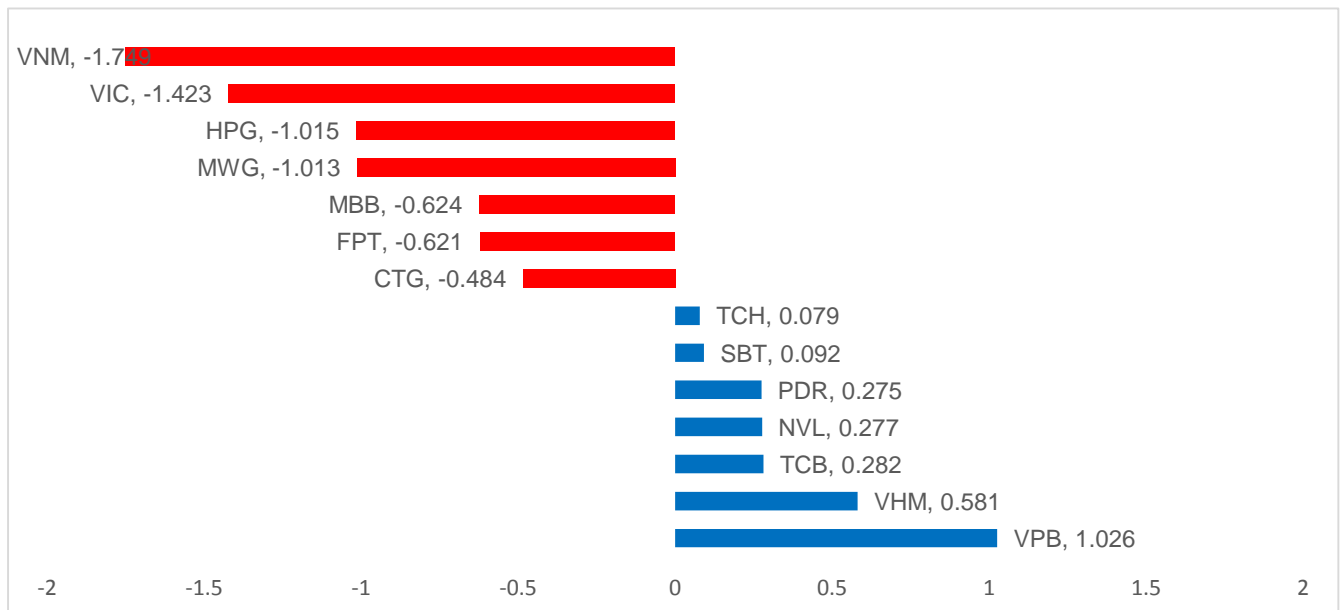


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	橫盤
支撐 1	1142	1157
支撐 2	1050	1150
阻力 1	1200	1175
阻力 2	1230	1183

VN30-INDEX 指數走勢

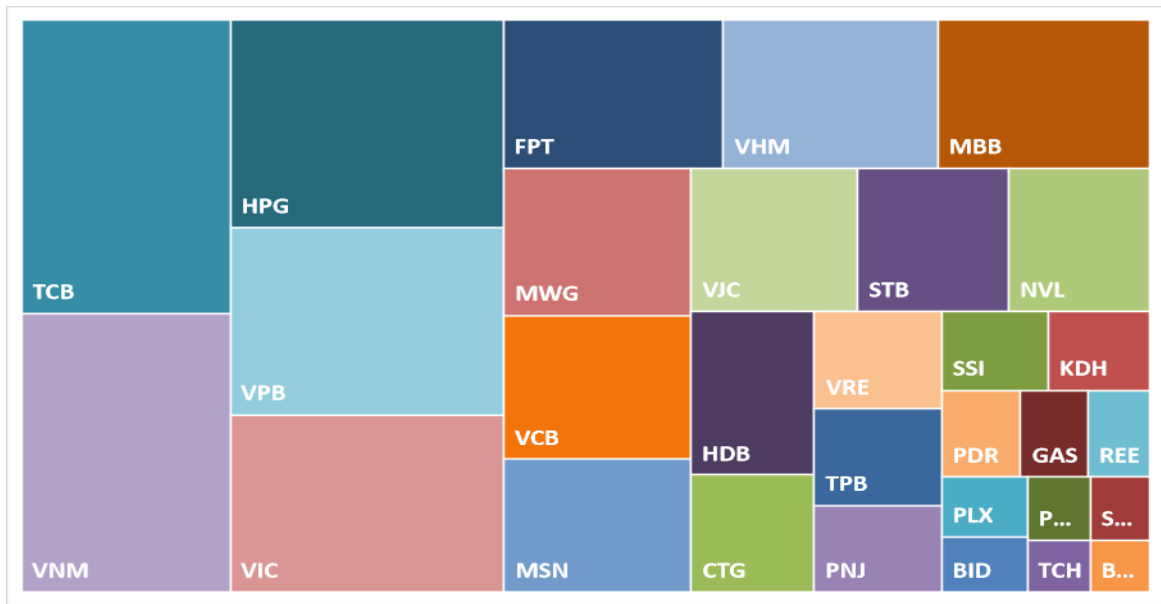
VN30-Index 下跌 0.6%，其中 VNM，VIC 和 HPG 令該指數下跌了近 4.2 點。另一方面，VPB，VHM 和 TCB 為該指數的漲勢貢獻了將近 1.9 點。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



VPB 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
09/03/2021	1,158.5	189,726	31,659
08/03/2021	1,165.0	157,416	31,659
05/03/2021	1,169.0	169,038	30,719
04/03/2021	1,181.3	186,086	30,492
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

日期	VN30F2104	交易量	OI
09/03/2021	1164.1	470	685
08/03/2021	1168.5	395	685
05/03/2021	1174.1	603	658
04/03/2021	1184	610	477
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

日期	VN30F2106	交易量	OI
09/03/2021	1,164.1	111	328
08/03/2021	1,168.0	35	328
05/03/2021	1,173.5	50	339
04/03/2021	1,185.2	124	347
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

日期	VN30F2109	交易量	OI
09/03/2021	1165.1	169	199
08/03/2021	1168	38	199
05/03/2021	1178.9	57	196
04/03/2021	1185	127	198
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



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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%	41,850	168,321	24.1	2.2	2,215	17%	50,600	29,500
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.2%	30,800	17,211	15.1	2.1	1,642	36%	35,800	16,667
CTG	越南工商股份銀行	金融	2.2%	37,200	138,511	10.1	1.6	9,626	28%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	22,350	7,896	8.7	1.6	7,651	6%	29,200	16,250
PLX	越南汽油集團	能源	0.8%	56,600	68,985	89.7	3.3	1,433	16%	59,600	35,100
BVH	Bao Viet 集團	金融	0.5%	58,900	43,723	28.2	2.2	1,091	28%	71,200	32,300
FPT	FPT 發展投資工藝股份 公司	CNTT	5.0%	75,000	58,793	16.6	3.7	2,482	49%	79,000	34,870
GAS	越南氣體總公司 - 股份 公司	公用服務	1.0%	93,700	179,337	23.2	3.7	1,143	3%	96,000	53,900
POW	越南電力石油股份 公司	公用服務	0.7%	13,600	31,849	14.5	1.1	13,331	8%	15,200	6,850
HDB	胡志明市發展商業股份 銀行	金融	3.1%	25,950	41,358	9.7	1.8	5,001	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份 公司	原材料	8.9%	45,850	151,914	11.3	2.6	22,972	31%	47,100	12,708
MBB	軍隊貿易股份銀行	金融	4.9%	27,300	76,406	9.2	1.6	18,789	23%	28,700	11,330
MSN	Masan 集團股份 公司	必需消費品	3.8%	86,700	101,845	82.3	6.4	1,715	32%	98,200	46,400
MWG	世界移動通信投資股份 公司	非必需消費品	4.1%	128,100	59,711	14.8	3.7	1,279	49%	139,900	56,300
NVL	Nova 房地產投資集團股份 公司	房地產	3.3%	82,000	87,244	20.7	3.2	3,604	7%	83,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.7%	83,500	18,985	17.7	3.6	681	49%	87,500	45,000
REE	冷機電股份 公司	工業	0.8%	55,000	16,998	10.5	1.5	752	49%	59,600	26,100
PDR	Phat Dat 房地產開發股份 公司	房地產	1.1%	63,700	25,236	21.5	4.9	3,540	1%	65,100	20,098
TPB	Tien Phong 股份商業銀行	金融	1.9%	28,400	29,299	8.1	1.7	3,217	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%	22,600	13,948	23.9	1.8	4,278	8%	25,300	11,600
SSI	SSI 西貢證券股份 公司	金融	1.3%	33,050	19,797	15.8	2.0	13,437	43%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	18,550	33,458	12.5	1.2	26,846	9%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.4%	38,950	136,516	11.1	1.8	17,005	22%	40,750	14,000
VCB	越南外商貿易股份銀行	金融	4.1%	95,000	352,343	19.1	3.6	1,158	24%	108,500	56,600
VHM	Vinhomes 股份 公司	房地產	4.9%	98,200	323,030	11.6	3.7	2,860	22%	106,400	52,000
VIC	Vingroup 集團股份 公司	房地產	7.5%	104,300	352,788	66.5	4.5	1,186	14%	116,000	68,000
VJC	Vietjet 越捷航空股份 公司	工業	3.8%	134,900	70,666	1021.3	4.7	674	19%	138,500	93,200
VNM	越南牛奶股份 公司	必需消費品	8.9%	100,500	210,041	21.1	6.7	2,868	57%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.2%	41,800	102,608	9.8	1.9	6,212	23%	42,750	16,000
VRE	Vincom Retail 股份 公司	房地產	1.9%	34,100	77,486	32.5	2.6	7,269	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 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
tuau.vo@yuanta.com.vn

Đ ỉnh Thị Thu Cúc

頭頓分行經理

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



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