

測試 1185-1187 點區

11/03/2021

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	175,676	-7.9%	31,169	
VN30F2104	741	57.7%	714	
VN30F2106	563	407.2%	333	
VN30F2109	63	-62.7%	254	

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	6.6	-4.5	11.1
VN30F2104	10.5	-4.5	15.0
VN30F2106	10.7	1.1	9.6
VN30F2109	12.3	2.1	10.2

源自: Bloomberg - YSVN

合約走勢

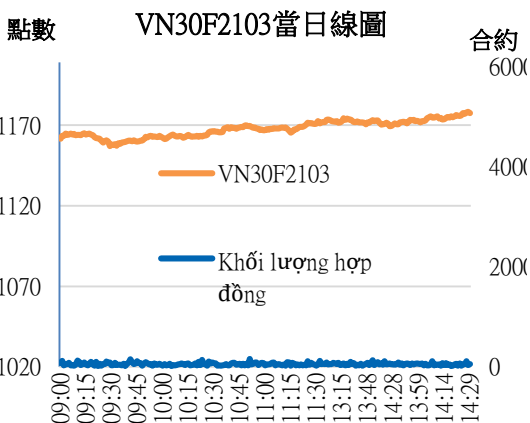
- 與上一交易日相比，四個期貨合約收盤漲 18.7 至 20.4 點，其中 VN30F2103 漲幅最大。基差也將從 6.6-12.3 點轉換為溢價狀態。
- VN30F2103 的交易量下降了 8%，VN30F2104 上升了 58%，VN30F2106 上升了 407%，VN30F2109 下降了 63%。

VN30F1M 的評估

- VN30F2103 在 1150 點達到平衡後繼續恢復。同時，價格圖表正在以 Flat 波動模式發展，並且該模式尚未結束。RSI 動能指標在 30 分幀內回升至 70 水平，而 MACD 隨信號線向上交叉並繼續擴大，表明上漲動能相當強勁。
- 因此，上漲慣性將在下一個交易日繼續，目標為 1185 點左右。這是 Fibonaci 61.8% 的關口。

投資策略

當天策略 (Intraday)	投資者可以在合約修正至 1175-1176 點區時開多頭，停損於 1172 點，目標為 1183-1185 點。 當價格未能突破阻力位 1185-1187 點，則可以進行開空頭，在 1191 點停損。
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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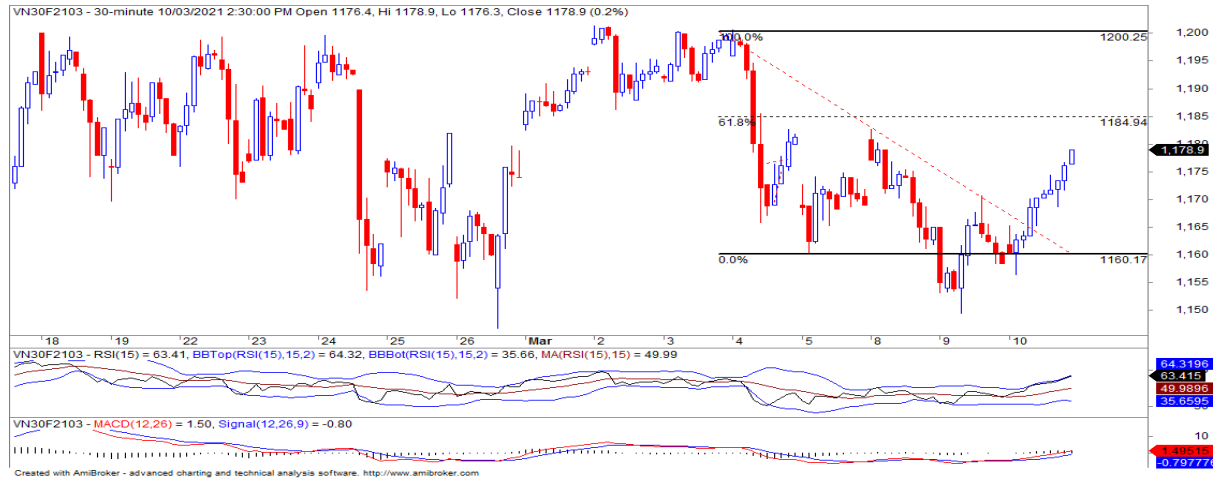
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VN30F1M 合約走勢圖

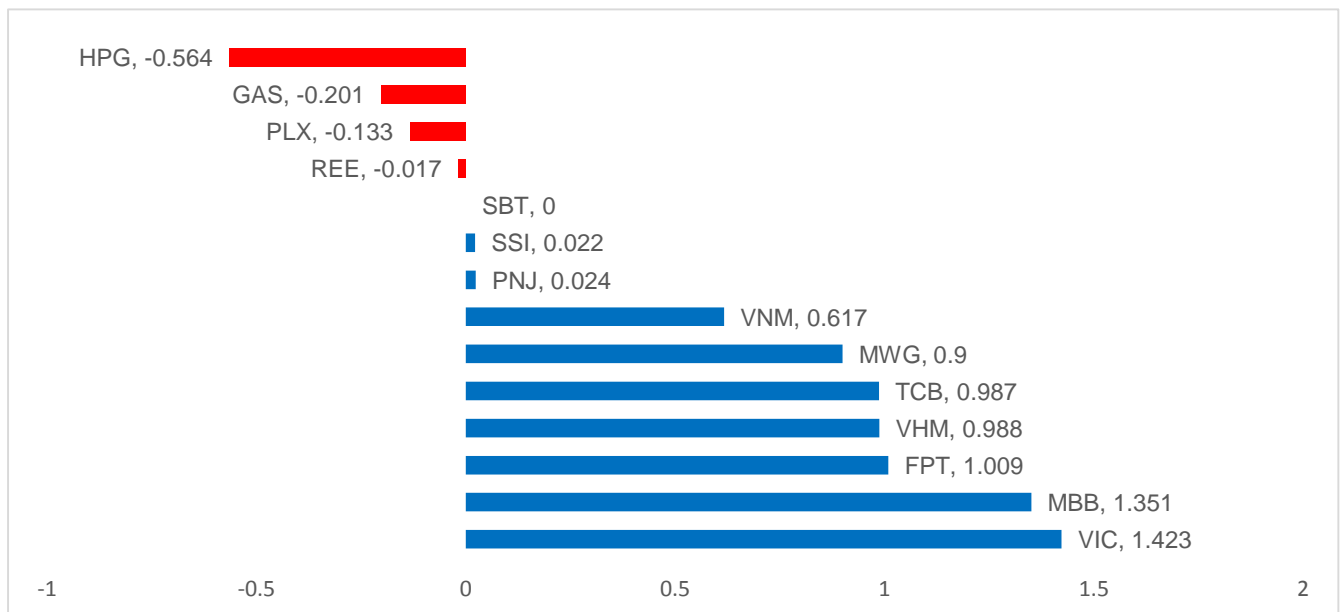


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	橫盤
支撐 1	1142	1176
支撐 2	1050	1150
阻力 1	1200	1185
阻力 2	1230	1193

VN30-INDEX 指數走勢

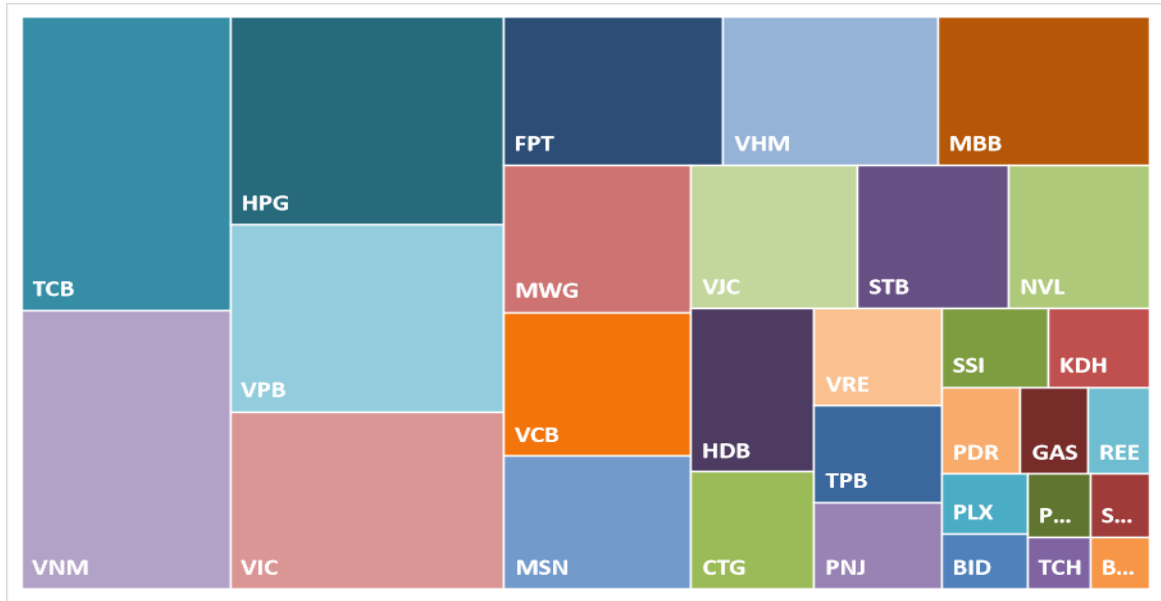
VN30-Index 當日上漲 0.8%，其中 VIC，MBB 和 FPT 為該指數貢獻近 3.8 點。另一方面，HPG，GAS 和 PLX 則是令該指數失去近 0.9 點的股票。

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
10/03/2021	1,178.9	175,676	31,169
09/03/2021	1,158.5	190,726	31,169
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

日期	VN30F2104	交易量	OI
10/03/2021	1182.8	741	714
09/03/2021	1164.1	470	714
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

日期	VN30F2106	交易量	OI
10/03/2021	1,183.0	563	333
09/03/2021	1,164.1	111	333
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

日期	VN30F2109	交易量	OI
10/03/2021	1184.6	63	254
09/03/2021	1165.1	169	254
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



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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%	42,000	168,925	24.1	2.2	2,220	17%	50,600	29,500
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.2%	31,700	17,714	15.5	2.2	1,648	36%	35,800	16,667
CTG	越南工商股份銀行	金融	2.2%	37,550	139,814	10.2	1.6	9,651	28%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	22,700	8,019	8.8	1.6	7,568	6%	27,400	16,250
PLX	越南汽油集團	能源	0.8%	55,800	68,010	88.4	3.2	1,490	16%	59,600	35,100
BVH	Bao Viet 集團	金融	0.5%	59,600	44,242	28.6	2.2	1,074	28%	71,200	32,300
FPT	FPT 發展投資工藝股份 公司	CNTT	5.1%	76,300	59,812	16.9	3.8	2,480	49%	79,000	34,870
GAS	越南氣體總公司 - 股份 公司	公用服務	0.9%	92,000	176,083	22.8	3.6	1,136	3%	96,000	53,900
POW	越南電力石油股份 公司	公用服務	0.7%	13,650	31,967	14.6	1.1	13,582	7%	15,200	6,850
HDB	胡志明市發展商業股份 銀行	金融	3.1%	26,100	41,597	9.8	1.8	4,995	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份 公司	原材料	8.8%	45,600	151,086	11.2	2.6	22,904	31%	47,100	12,708
MBB	軍隊貿易股份銀行	金融	5.0%	27,950	78,225	9.4	1.6	18,715	23%	28,700	11,330
MSN	Masan 集團股份 公司	必需消費品	3.8%	87,000	102,197	82.5	6.4	1,720	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%	130,500	60,829	15.1	3.8	1,288	49%	139,900	56,300
NVL	Nova 房地產投資集團股份 公司	房地產	3.2%	82,500	87,776	20.9	3.2	3,616	7%	83,500	48,548
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.7%	83,600	19,008	17.7	3.6	673	49%	87,500	45,000
REE	冷機電股份 公司	工業	0.8%	54,900	16,967	10.5	1.5	770	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	21.7	5.0	3,571	1%	65,100	20,098
TPB	Tien Phong 股份商業銀行	金融	1.9%	28,450	29,351	8.1	1.8	3,241	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	4,298	8%	25,300	11,600
SSI	SSI 西貢證券股份 公司	金融	1.3%	33,100	19,827	15.8	2.0	13,420	43%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	18,700	33,728	12.6	1.2	26,760	9%	21,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	9.5%	39,300	137,743	11.2	1.9	16,941	22%	40,750	14,000
VCB	越南外商貿易股份銀行	金融	4.1%	95,500	354,198	19.2	3.6	1,168	24%	108,500	56,600
VHM	Vinhomes 股份 公司	房地產	5.0%	99,900	328,622	11.8	3.8	2,871	22%	106,400	52,000
VIC	Vingroup 集團股份 公司	房地產	7.6%	106,000	358,538	67.5	4.6	1,200	14%	116,000	68,000
VJC	Vietjet 越捷航空股份 公司	工業	3.7%	135,500	70,980	1025.9	4.7	673	19%	138,500	93,200
VNM	越南牛奶股份 公司	必需消費品	8.9%	101,100	211,294	21.2	6.8	2,913	57%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.2%	42,000	103,099	9.8	2.0	6,229	23%	42,750	16,000
VRE	Vincom Retail 股份 公司	房地產	1.9%	34,150	77,600	32.6	2.6	7,258	31%	38,300	16,900



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