

## 3 月份期貨合約到期

18/03/2021

### 合約走勢

單位	收盤	+/-	交易量	到期日	剩餘時間
單位	點數	點數	合約	日期	日
VN30F2103	1197.8	11.6	116,145	18/03	3
VN30F2104	1199.5	12.5	7309	15/04	31
VN30F2106	1199.0	8.2	83	17/06	94
VN30F2109	1199.9	11.6	54	16/09	185

源自: Bloomberg - YSVN

### 合約的更改交易量和持倉量

單位	交易量	+/-	OI	+/-
單位	點數	點數		%
VN30F2103	116,145	18.2%	23,881	
VN30F2104	7,309	71.1%	4060	
VN30F2106	83	388.2%	344	
VN30F2109	54	74.2%	266	

源自: Bloomberg - YSVN

### 合約的基差變動

單位	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2103	4.3	-1.6	6.0
VN30F2104	6.0	-1.6	7.7
VN30F2106	5.5	3.0	2.6
VN30F2109	6.5	0.5	6.0

源自: Bloomberg - YSVN

### 合約走勢

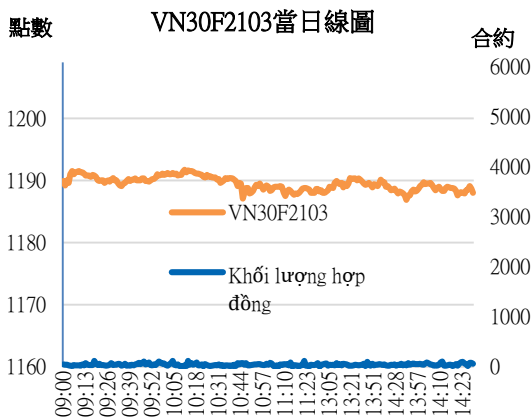
- 四個期貨合約收盤上漲從 8.2 點至 12.5 點，其中 VN30F2104 漲幅最大。與基礎指數相比，4 個合約的基差為從 4.3-6.5 點的正值。
- VN30F2103 的交易量增長了 18%，VN30F2104 增長了 71%，VN30F2106 增長了 388%，VN30F2109 增長了 74%。

### VN30F1M 的評估

- VN30F2103 收於當日的最高水平，逼近 1,200 點的水平。從 Elliott 波浪角度看，當前的波動範圍仍然是 Expanded Flat 模型的 C 波。此模型仍然有效，違反點位於 1200 點的波腳。
- RSI 指標產生下跌背離，而 MACD 柱狀圖也出現了背離，表明上漲勢頭不強。因此，預計 VN30F2103 位於有爭議的點區，並且 VN30F2103 可能會再次出現修正。上漲趨勢的重要支撐位是 1190 點，對應於短期趨勢線。

### 投資策略

當天策略 (Intraday)	由於下一日是 3 月期貨合約的到期日 (VN30F2103)，因此我們暫時不對下一盤的期貨合約提出建議，並等待下個月期貨合約的情況。
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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### VN30F1M 合約走勢圖

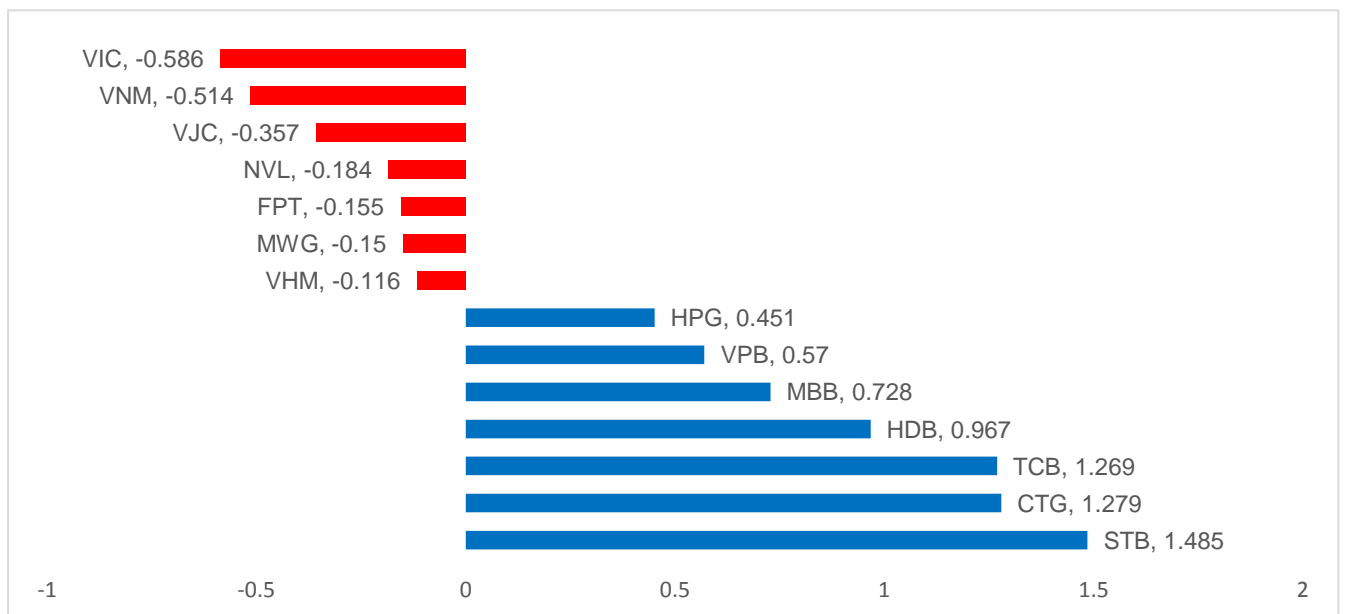


	VN30F2103-Daily	VN30F2103-30M
趨勢	上漲	下跌
支撐 1	1142	1190
支撐 2	1050	1180
阻力 1	1200	1200
阻力 2	1230	1205

### VN30-INDEX 指數走勢

VN30-Index 上漲了 0.47%，這要歸功於 STB，CTG，TCB 和 HDB 等銀行股的貢獻。另一方面，VIC，VNM 是導致股票下跌超過 1 點。

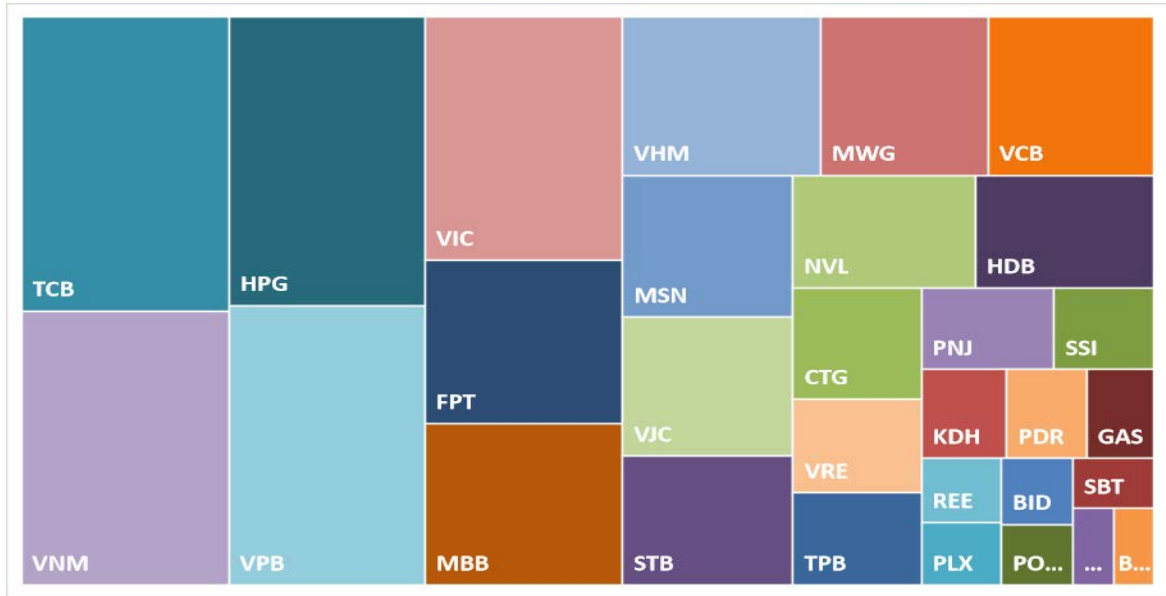
### VN30-INDEX 中最具有影響力的成份股





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### VN30-INDEX 中的資本化



### STB 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
17/03/2021	1,197.8	116,145	23,881
16/03/2021	1,186.2	98,266	23,881
15/03/2021	1,188.8	79,779	27,303
12/03/2021	1,190.0	118,929	28,428
11/03/2021	1,191.3	126,937	30,749
10/03/2021	1,178.9	175,676	30,584
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

日期	VN30F2104	交易量	OI
17/03/2021	1199.5	7,309	4,060
16/03/2021	1187	4,272	4,060
15/03/2021	1189	411	1,314
12/03/2021	1191	380	1,158
11/03/2021	1193.2	503	1,103
10/03/2021	1182.8	741	916
09/03/2021	1164.1	470	714
08/03/2021	1168.5	395	685
05/03/2021	1174.1	603	658

日期	VN30F2106	交易量	OI
17/03/2021	1,199.0	83	344
16/03/2021	1,190.8	17	344
15/03/2021	1,191.0	44	341
12/03/2021	1,191.0	123	344
11/03/2021	1,195.7	40	343
10/03/2021	1,183.0	563	336
09/03/2021	1,164.1	111	333
08/03/2021	1,168.0	35	328
05/03/2021	1,173.5	50	339

日期	VN30F2109	交易量	OI
17/03/2021	1199.9	54	266
16/03/2021	1188.3	31	266
15/03/2021	1190.4	29	262
12/03/2021	1193.2	18	267
11/03/2021	1191.1	27	274
10/03/2021	1184.6	63	264
09/03/2021	1165.1	169	254
08/03/2021	1168	38	199
05/03/2021	1178.9	57	196



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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%	43,300	174,153	24.9	2.3	2,098	17%	50,600	29,500
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.2%	31,500	17,602	15.4	2.2	1,585	35%	35,800	16,667
CTG	越南工商股份銀行	金融	2.3%	39,550	147,261	10.8	1.7	9,442	28%	40,100	16,600
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	23,850	8,426	9.3	1.7	7,287	5%	27,400	16,250
PLX	越南汽油集團	能源	0.8%	57,800	70,447	91.6	3.3	1,708	16%	59,600	35,100
BVH	Bao Viet 集團	金融	0.5%	59,600	44,242	28.6	2.2	1,003	28%	71,200	32,300
FPT	FPT 發展投資工藝股份 公司	CNTT	5.3%	80,800	63,340	17.9	4.0	2,515	49%	81,500	34,870
GAS	越南氣總公司 - 股份 公司	公用服務	0.9%	92,800	177,615	23.0	3.7	1,101	3%	96,000	53,900
POW	越南電力石油股份 公司	公用服務	0.7%	13,950	32,669	14.9	1.2	13,930	5%	15,200	6,850
HDB	胡志明市發展商業股份 銀行	金融	3.2%	27,500	43,829	10.3	1.9	4,936	17%	28,000	9,758
HPG	Hoa Phat (和發) 集團股份 公司	原材料	8.8%	46,300	153,405	11.4	2.6	22,448	30%	47,100	12,708
MBB	軍隊貿易股份銀行	金融	5.1%	29,000	81,164	9.8	1.7	19,182	23%	29,150	11,330
MSN	Masan 集團股份 公司	必需消費品	3.8%	88,000	103,372	83.5	6.5	1,707	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	1,248	49%	139,900	56,300
NVL	Nova 房地產投資集團股份 公司	房地產	3.1%	80,500	85,648	20.2	3.1	3,575	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	631	49%	87,500	45,000
REE	冷機電股份 公司	工業	0.8%	53,900	16,658	10.3	1.5	794	49%	59,600	26,100
PDR	Phat Dat 房地產開發股份 公司	房地產	1.1%	67,200	26,623	22.7	5.2	3,671	1%	68,600	20,263
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,700	29,609	8.2	1.8	3,423	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%	23,500	14,503	24.8	1.9	4,468	8%	25,300	11,600
SSI	SSI 西貢證券股份 公司	金融	1.2%	32,600	19,528	15.6	2.0	13,220	43%	37,250	9,569
STB	西貢商信銀行 (sacombank)	金融	3.5%	19,600	35,352	13.2	1.2	27,281	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	16,467	22%	40,750	14,000
VCB	越南外商貿易股份銀行	金融	4.0%	95,600	354,569	19.2	3.6	1,165	24%	108,500	56,600
VHM	Vinhomes 股份 公司	房地產	4.8%	99,300	326,649	11.7	3.8	2,795	22%	106,400	52,000
VIC	Vingroup 集團股份 公司	房地產	7.3%	104,700	354,140	66.7	4.5	1,236	14%	116,000	68,000
VJC	Vietjet 越捷航空股份 公司	工業	3.6%	133,500	69,932	1010.7	4.7	659	19%	138,500	93,200
VNM	越南牛奶股份 公司	必需消費品	8.7%	100,500	210,041	21.1	6.7	2,876	57%	117,200	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.5%	44,600	109,482	10.4	2.1	6,283	23%	45,000	16,000
VRE	Vincom Retail 股份 公司	房地產	1.9%	34,850	79,190	33.2	2.7	6,697	31%	38,300	16,900



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