

盤中強勁的波動

14/04/2021

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
VN30F2104	1271.0	-3.6	190,047	15/04	4
VN30F2105	1271.0	-1.5	5,244	20/05	39
VN30F2106	1271.4	-0.8	254	17/06	67
VN30F2109	1270.0	-3.4	106	16/09	158

源自：Bloomberg - YSVN

合約的更改交易量和持倉量

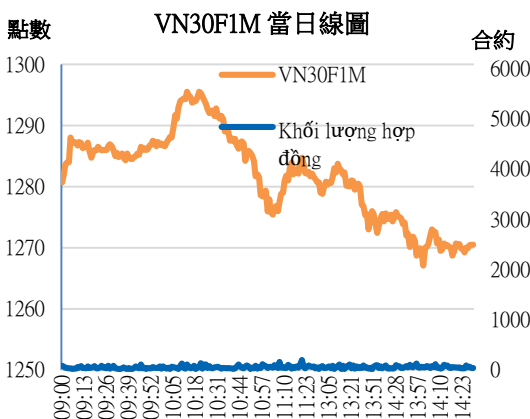
	交易量	+/-	OI	+/-
單位	點數	點數		%
VN30F2104	190,047	54.4%	30,614	
VN30F2105	5,244	227.5%	1542	
VN30F2106	254	36.6%	430	
VN30F2109	106	11.6%	249	

源自：Bloomberg - YSVN

合約的基差變動

	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2104	-6.3	-3.6	-2.8
VN30F2105	-6.3	-3.6	-2.8
VN30F2106	-5.9	-6.0	0.0
VN30F2109	-7.3	-4.8	-2.6

源自：Bloomberg - YSVN



合約走勢

- 四個交易合約在盤中不斷震盪，收盤下跌從 0.8 點至 3.6 點。基差與前幾盤相比已擴大至 5.9 至 7.3 點的負值，表明期貨市場上謹慎的心態。
- VN30F2104 的交易量增加了 54%，VN30F2105 的增加了 228%，VN30F2106 的增加了 37%，VN30F2109 的增加了 12%。

VN30F1M 的評估

- VN30F2104 從上行通道的上限進行了校正。MACD 指標越過信號線並在 1H 幀處顯示負信號。但是，價格圖表仍在價格通道的下限（1268-1270 點區）內交易，並且該區域正支撐著價格。
- 預計 VN30F2104 將恢復以測試 1275-1277 點的供求。VN30F2104 需要通過以移至更高水平，所以這將是下一個趨勢的重要價格區。

投資策略

當天策略 (Intraday)	投資者考慮在開盤時以低比例，在 VN30F2104 的 1271 點開多頭，停損 1269 點，目標為 1275-1277 點。 空頭則可以考慮在價格跌破 1267 點開設，停損於 1272 點。
主要短期趨勢策略 (Daily)	投資者應優先考慮在盤中的交易活動，因為 VN30F2104 將在本週到期。

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VN30F1M 合約走勢圖

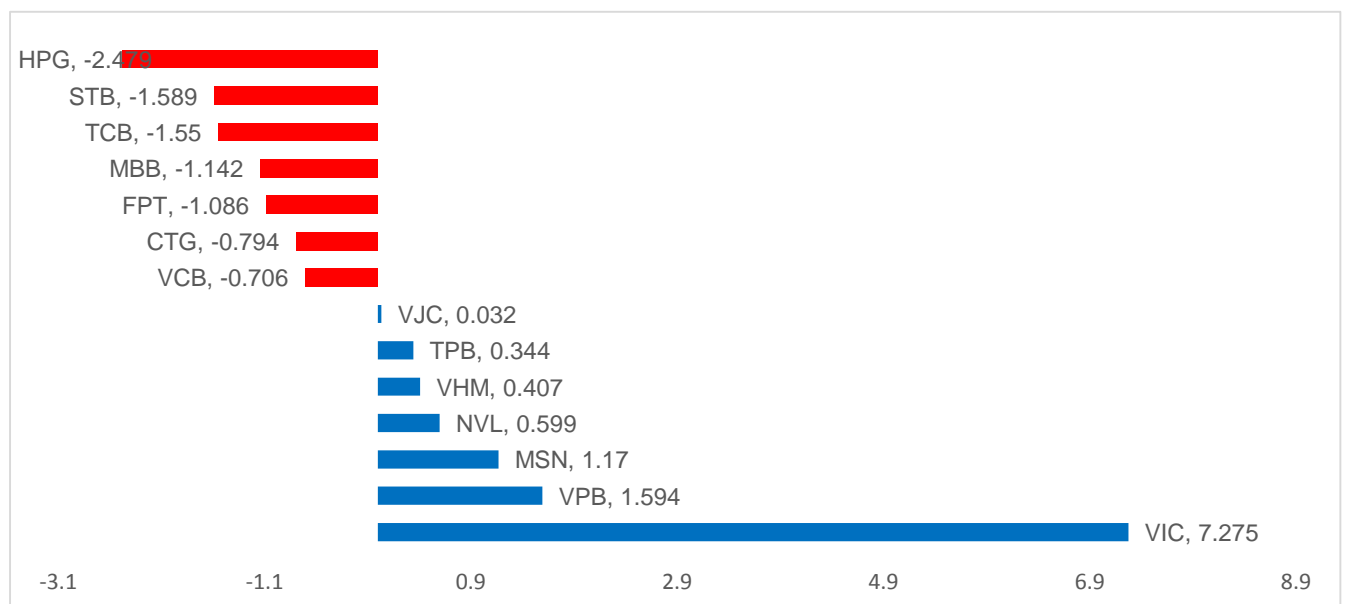


	VN30F2104-Daily	VN30F2104-30M
趨勢	上漲	橫盤
支撐 1	1240	1267
支撐 2	1150	1264
阻力 1	1284	1275
阻力 2	1302	1277

VN30-INDEX 指數走勢

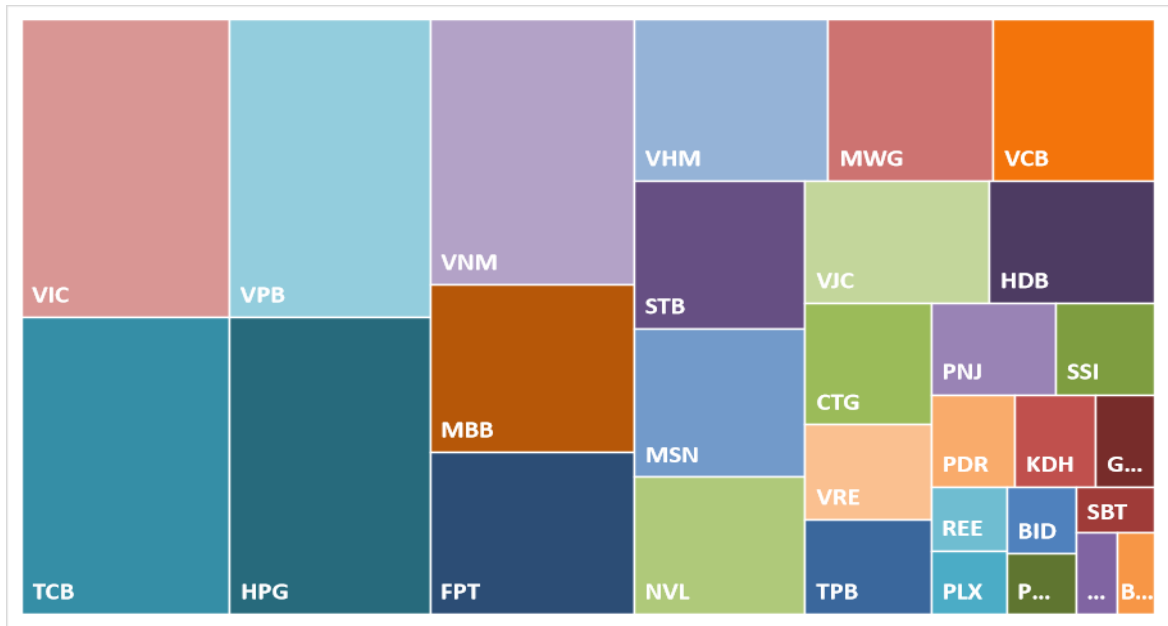
VN30-Index 僅小幅下跌了 0.07%，因為 VIC 強勁上漲並支撐了該指數。當日市場收盤仍小幅下跌，因為下跌的股票數量佔多數，其中 HPG，STB 和 TCB 令該指數失去了 5.5 點。

VN30-INDEX 中最具有影響力的成份股

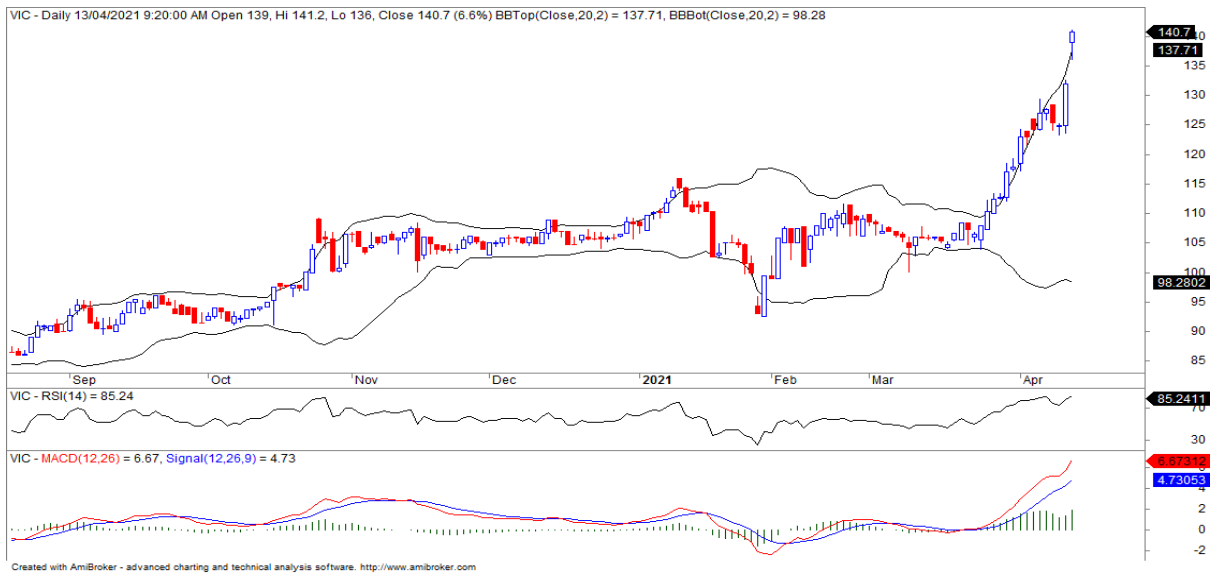


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VN30-INDEX 中的資本化



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	VN30F2104	交易量	OI
13/04/2021	1,271.0	190,047	30,614
12/04/2021	1,274.6	123,106	30,614
09/04/2021	1,251.9	113,707	28,392
08/04/2021	1,243.2	125,107	31,696
07/04/2021	1,252.0	101,647	29,270
06/04/2021	1,252.1	159,608	28,700
05/04/2021	1,257.0	135,248	28,059
02/04/2021	1,234.0	135,248	28,059
01/04/2021	1,235.5	158,449	30,001

日期	VN30F2105	交易量	OI
13/04/2021	1271	5,244	1,542
12/04/2021	1272.5	1,601	1,542
09/04/2021	1249.2	308	806
08/04/2021	1241.6	300	763
07/04/2021	1250.9	196	731
06/04/2021	1250	391	687
05/04/2021	1259.4	256	554
02/04/2021	1231.9	256	554
01/04/2021	1233	484	526

日期	VN30F2106	交易量	OI
13/04/2021	1,271.4	254	430
12/04/2021	1,272.2	186	430
09/04/2021	1,249.7	38	450
08/04/2021	1,240.8	77	454
07/04/2021	1,248.1	31	464
06/04/2021	1,250.5	119	454
05/04/2021	1,252.1	100	399
02/04/2021	1,230.5	100	399
01/04/2021	1,230.0	169	402

日期	VN30F2109	交易量	OI
13/04/2021	1270	106	249
12/04/2021	1273.4	95	249
09/04/2021	1247	46	256
08/04/2021	1238.5	77	249
07/04/2021	1249.6	43	244
06/04/2021	1247.8	44	253
05/04/2021	1251.5	67	282
02/04/2021	1235	67	282
01/04/2021	1230	156	289



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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%	43,650	175,561	25.1	2.3	2,489	17%	50,600	33,100
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.1%	31,450	17,574	15.4	2.2	1,588	33%	35,800	18,667
CTG	越南工商股份銀行	金融	2.3%	42,050	156,569	11.4	1.8	11,527	26%	43,800	18,400
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	24,600	9,211	9.6	1.8	7,091	11%	27,400	17,750
PLX	越南汽油集團	能源	0.7%	54,900	68,285	75.9	3.2	1,916	16%	59,600	38,800
BVH	Bao Viet 集團	金融	0.4%	60,800	45,133	29.1	2.3	897	27%	71,200	39,200
FPT	FPT 發展投資工藝股份 公司	CNTT	4.9%	80,700	63,261	17.9	4.0	2,484	49%	83,000	40,087
GAS	越南氣體總公司 - 股份 公司	公用服務	0.8%	86,000	164,600	21.0	3.4	986	3%	96,000	61,000
POW	越南電力石油股份 公司	公用服務	0.6%	13,850	32,435	13.7	1.1	14,643	4%	15,200	8,500
HDB	胡志明市發展商業股份 銀行	金融	3.0%	27,650	44,068	10.4	1.9	4,617	17%	28,300	11,697
HPG	Hoa Phat (和發) 集團股份 公司	原材料	8.8%	50,100	165,995	12.3	2.8	21,484	30%	51,500	15,583
MBB	軍隊貿易股份銀行	金融	5.1%	31,100	87,041	10.5	1.8	18,175	23%	32,050	13,140
MSN	Masan 集團股份 公司	必需消費品	3.7%	94,200	110,655	89.4	6.9	1,676	32%	98,200	48,900
MWG	世界移動通信投資股份 公司	非必需消費品	4.0%	134,900	64,136	15.6	3.9	1,076	49%	139,900	71,300
NVL	Nova 房地產投資集團股份 公司	房地產	3.5%	96,600	95,733	24.3	3.7	2,863	7%	98,000	50,624
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.7%	90,700	20,622	20.0	3.9	547	49%	92,500	49,800
REE	冷機電股份 公司	工業	0.7%	53,200	16,442	10.1	1.4	821	49%	59,600	28,900
PDR	Phat Dat 房地產開發股份 公司	房地產	1.1%	67,800	29,546	24.2	5.8	3,853	3%	69,000	18,421
TPB	Tien Phong 股份商業銀行	金融	1.8%	29,600	30,537	8.4	1.8	3,907	30%	31,000	13,914
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份 公司	必需消費品	0.5%	22,250	13,732	23.5	1.8	4,195	8%	25,300	13,000
SSI	SSI 西貢證券股份 公司	金融	1.3%	35,600	22,993	17.0	2.2	12,929	46%	37,250	12,500
STB	西貢商信銀行 (sacombank)	金融	3.8%	22,700	40,943	15.3	1.4	30,726	10%	23,850	8,730
TCB	越南技商股份銀行 (Techcombank)	金融	9.2%	41,600	145,804	11.8	2.0	13,972	22%	42,550	16,250
VCB	越南外商貿易股份銀行	金融	3.9%	97,500	361,616	19.6	3.8	1,432	23%	108,500	65,200
VHM	Vinhomes 股份 公司	房地產	4.7%	102,500	337,175	12.3	3.9	2,603	23%	106,400	63,300
VIC	Vingroup 集團股份 公司	房地產	9.2%	140,700	475,908	83.3	5.8	1,646	14%	141,200	79,900
VJC	Vietjet 越捷航空股份 公司	工業	3.3%	131,900	69,094	998.6	4.6	612	19%	138,500	94,300
VNM	越南牛奶股份 公司	必需消費品	8.0%	100,000	208,996	21.0	6.7	3,130	56%	117,200	79,833
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.9%	49,700	122,001	11.6	2.3	5,633	23%	50,500	19,000
VRE	Vincom Retail 股份 公司	房地產	1.8%	35,300	80,213	33.7	2.7	5,686	31%	38,300	22,300



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