

4 月份的期貨合約到期

15/04/2021

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	1292.0	21.0	176,458	15/04	3
VN30F2105	1290.0	19.0	13171	20/05	38
VN30F2106	1285.1	13.7	132	17/06	66
VN30F2109	1286.5	16.5	125	16/09	157

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	176,458	-7.5%	24,656	
VN30F2105	13,171	121.6%	4139	
VN30F2106	132	-48.0%	437	
VN30F2109	125	17.9%	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	1.2	-6.3	7.6
VN30F2105	-0.8	-6.3	5.6
VN30F2106	-5.7	-5.9	0.3
VN30F2109	-4.3	-7.3	3.1

源自: Bloomberg - YSVN

合約走勢

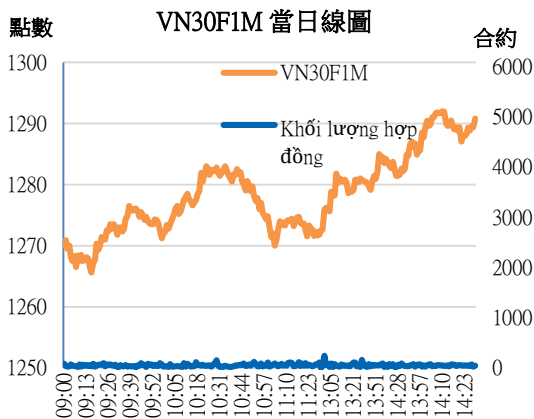
- 4 個期貨合約即上漲，漲幅為 13.7 至 21 點。基差也已大大縮短，其中 VN30F2104 的基差為 1.2 點的正值，因該合約在本週四到期。其餘 3 個合約的基差為 0.8 至 5.7 點的負值。
- VN30F2104 的交易量下降了 8%，VN30F2105 的上升了 122%，VN30F2106 的下降了 48%，VN30F2109 的上升了 18%。

VN30F1M 的評估

- VN30F2104 從 1267 點反彈並繼續上漲。當前，價格圖表在上行通道中移動，並且趨於移動到價格通道的上限（1300 點區）。
- 同時，遵循 Elliott 波形，VN30F2104 也從 1145 點進入波足的第 5 波。第 5 波目標落在 1300-1305 點，相當於 Fibo Projection 23.6%。

投資策略

當天策略 (Intraday)	由於持續的漲勢，投資者考慮在 VN30F2104 修正至 1286 點開多頭，停損於 1284 點，目標為 1299-1301 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

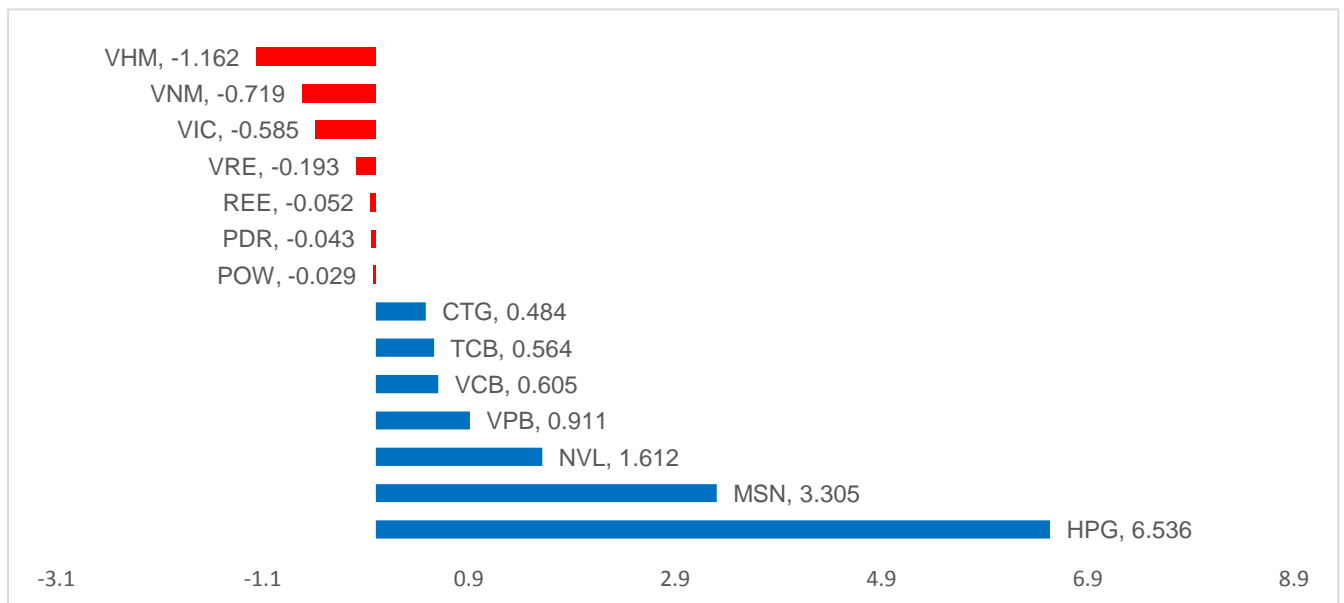


	VN30F2104-Daily	VN30F2104-30M
趨勢	上漲	上漲
支撐 1	1268	1286
支撐 2	1165	1284
阻力 1	1309	1294
阻力 2	1370	1300

VN30-INDEX 指數走勢

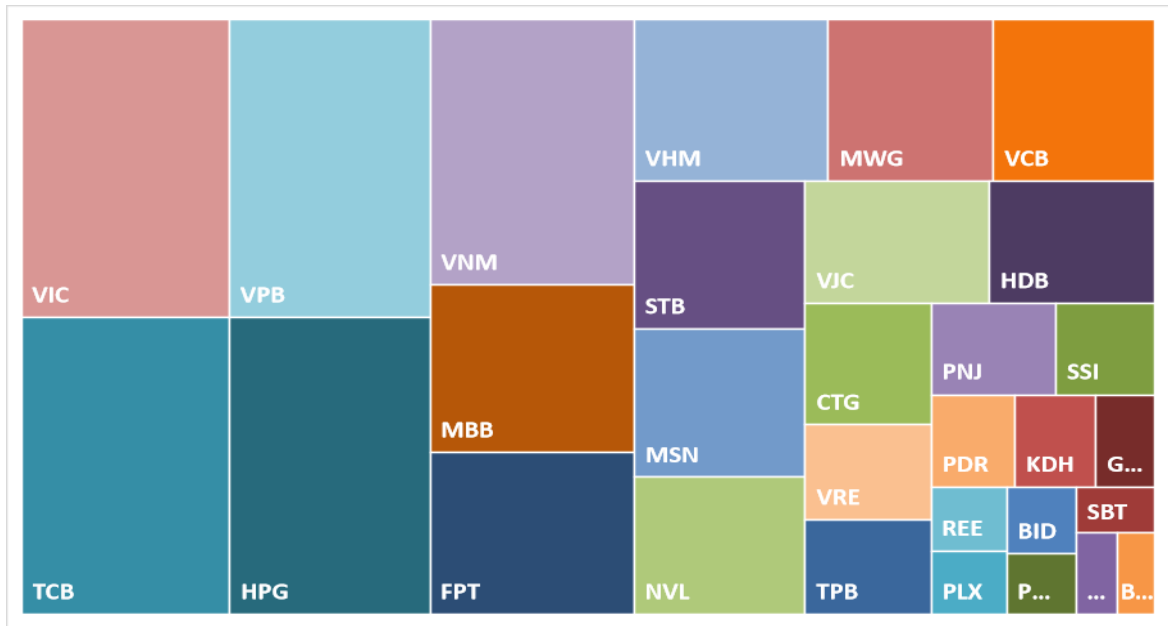
VN30-Index 上漲 1.05%，因得益於 HPG，MSN 和 NVL 強勁的漲勢。相反，VHM，VM 和 VIC 的跌幅令該指數失去了 2.5 點。

VN30-INDEX 中最具有影響力的成份股



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VN30-INDEX 中的資本化



HPG 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
14/04/2021	1,292.0	176,458	24,656
13/04/2021	1,271.0	190,747	24,656
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

日期	VN30F2105	交易量	OI
14/04/2021	1290	13,171	4,139
13/04/2021	1271	5,944	4,139
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

日期	VN30F2106	交易量	OI
14/04/2021	1,285.1	132	437
13/04/2021	1,271.4	254	437
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

日期	VN30F2109	交易量	OI
14/04/2021	1286.5	125	249
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



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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週最高	52週最低
		單位	%	VND	Bi I. 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%	44,000	176,969	25.3	2.3	2,518	17%	50,600	33,100
KDH	Khang Dien 住房投資和營業股份 公司	房地產	1.1%	31,700	17,714	15.5	2.2	1,603	33%	35,800	18,762
CTG	越南工商股份銀行	金融	2.3%	42,750	159,176	11.6	1.9	11,626	26%	43,800	18,400
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.5%	24,500	9,174	9.5	1.8	7,101	11%	27,400	17,750
PLX	越南汽油集團	能源	0.7%	55,200	68,658	76.4	3.2	1,929	16%	59,600	38,800
BVH	Bao Viet 集團	金融	0.4%	60,700	45,059	29.1	2.3	912	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	81,000	63,496	17.9	4.0	2,478	49%	83,000	40,870
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	86,500	165,557	21.1	3.4	993	3%	96,000	61,000
POW	越南電力石油股份公司	公用服務	0.6%	13,800	32,318	13.7	1.1	14,756	4%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,900	44,466	10.5	1.9	4,629	17%	28,300	11,697
HPG	Hoa Phat (和發) 集團股份公 司	原材料	9.3%	53,000	175,604	13.1	3.0	21,554	30%	53,300	16,000
MBB	軍隊貿易股份銀行	金融	5.0%	31,250	87,461	10.5	1.8	18,275	23%	32,050	13,140
MSN	Masan 集團股份公司	必需消費品	4.0%	100,700	118,291	95.5	7.4	1,726	32%	100,700	48,900
MWG	世界移動通信投資股份公司	非必需消費品	3.9%	135,400	64,373	15.6	4.0	1,074	49%	139,900	71,300
NVL	Nova 房地產投資集團股份公 司	房地產	3.6%	100,100	99,202	25.2	3.9	2,805	7%	100,100	50,624
PNJ	Phu Nhuan (富潤) 珠寶股份公 司	非必需消費品	1.7%	91,500	20,804	20.2	4.0	546	49%	92,500	49,800
REE	冷機電股份公司	工業	0.7%	52,900	16,349	10.1	1.4	816	49%	59,600	28,900
PDR	Phat Dat 房地產開發股份公司	房地產	1.1%	67,600	29,459	24.2	5.8	3,832	3%	69,000	18,421
TPB	Tien Phong 股份商業銀行	金融	1.8%	29,650	30,589	8.5	1.8	4,087	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	4,186	8%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.3%	35,950	23,219	17.2	2.2	12,950	46%	37,250	12,500
STB	西貢商信銀行 (sacombank)	金融	3.8%	22,900	41,304	15.4	1.4	31,049	10%	23,850	8,730
TCB	越南技商股份銀行 (Techcombank)	金融	9.1%	41,800	146,505	11.9	2.0	13,950	22%	42,550	16,250
VCB	越南外商貿易股份銀行	金融	3.9%	98,700	366,066	19.8	3.9	1,449	23%	108,500	65,200
VHM	Vinhomes 股份公司	房地產	4.5%	100,500	330,596	12.1	3.9	2,622	23%	106,400	63,300
VIC	Vingroup 集團股份公司	房地產	9.1%	140,000	473,540	82.9	5.8	1,714	14%	141,800	79,900
VJC	Vietjet 越捷航空股份公司	工業	3.3%	132,000	69,147	999.4	4.6	610	19%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.9%	99,300	207,533	20.8	6.6	3,155	56%	117,200	79,833
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.8%	50,100	122,983	11.7	2.3	5,702	23%	50,500	19,000
VRE	Vincom Retail 股份公司	房地產	1.7%	35,000	79,531	33.4	2.7	5,737	31%	38,300	22,300



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