

市場接近尾盤時趨於興奮

20/04/2021

合約走勢

單位	收盤 點數	+/- 點數	交易量 合約	到期 日期	剩餘 時間 日
VN30F2105	1312.0	38.5	185,665	20/05	32
VN30F2106	1316.9	36.9	908	17/06	60
VN30F2109	1309.8	34.9	161	16/09	151
VN30F2112	1309.1	35.8	60	16/12	242

源自 Bloomberg - YSVN

合約更改交易量和持倉量

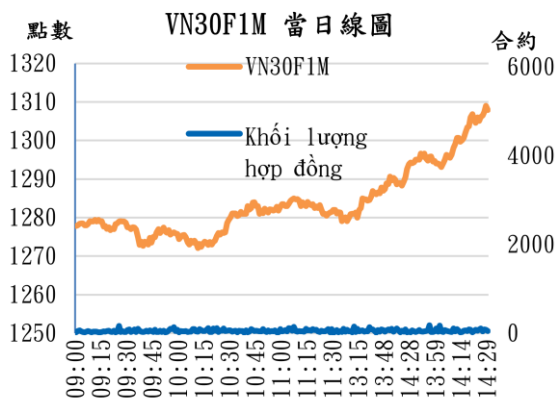
單位	交易量 合約	+/- %	OI 合約	+/- %
VN30F2105	185,665	-9.0%	26,151	
VN30F2106	908	71.6%	489	
VN30F2109	161	96.3%	240	
VN30F2112	60	-41.7%	46	

源自: Bloomberg - YSVN

合約的基差變動

單位	基差 點數	前一盤 點數	+/- 點數
VN30F2105	5.8	-3.4	9.1
VN30F2106	10.7	-3.4	14.1
VN30F2109	3.6	-2.0	5.5
VN30F2112	2.9	-3.6	6.4

源自: Bloomberg - YSVN



合約走勢

- 4 個期貨合約經 2 個交易日下跌之後，當日再次強勁上漲，漲幅從 34.9 至 38.5 點。基差恢復到積極狀態的 2.9-10.7 點。
- VN30F2104 的交易量下降了 9%，VN30F2105 的上升了 72%，VN30F2106 的上升了 96%，VN30F2109 的上升了 42%。

VN30F1M 的評估

- VN30F2105 增長良好，並創下歷史新高，表明短期的漲勢仍在繼續。近期的阻力位分別為 1314 點和 1325 點，相當於 Fibo 38.2% và 50%。
- 但是，由於盤中的走勢相當強勁，基差已回到近 6 點的正水平，並且 VN30F2105 接近價格通道的上方，因此在下一盤開盤時可能會出現調整。

投資策略

當天策略 (Intraday)

VN30F2105 的價格上漲至相當興奮，投資者在開盤時考慮在 1314 點處做空的策略，在 1316 點處停損，且目標為 1300-1305 點處。

同時，多頭策略考慮在 1300-1302 點區開設，停損於 1298 點，目標為 1312-1314 點。

主要短期趨勢策略 (Daily)

投資者觀測 VN3F02105 日線圖的信號。

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VN30F1M 合約走勢圖

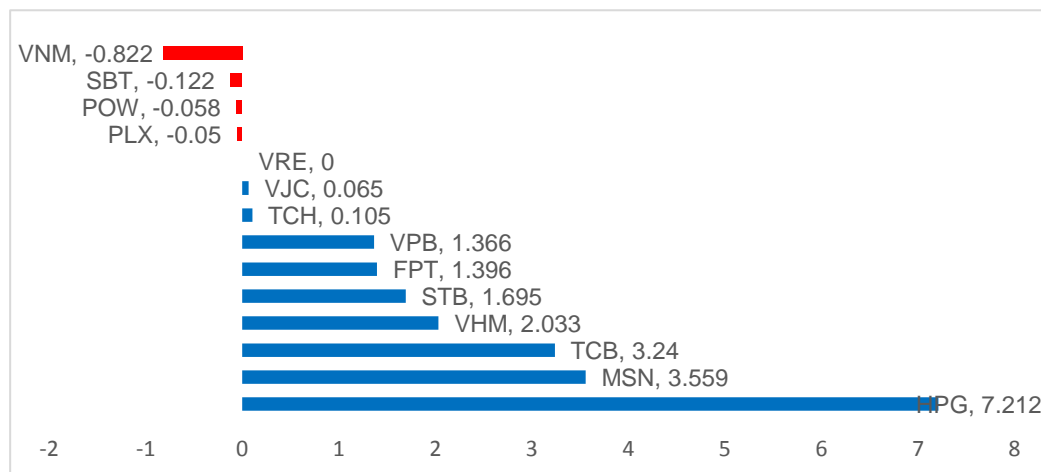


	VN30F2105-Daily	VN30F2105-30M
趨勢	上漲	橫盤
支撐 1	1275	1299
支撐 2	1247	1267
阻力 1	1315	1315
阻力 2	1370	1322

VN30-INDEX 指數走勢

VN30-Index 上漲了 2.3%，其中 HPG，MSN，TCB 為指數貢獻超過 14 點。另一方面，VNM，SBT，POW 令指數失去超過 1 點。

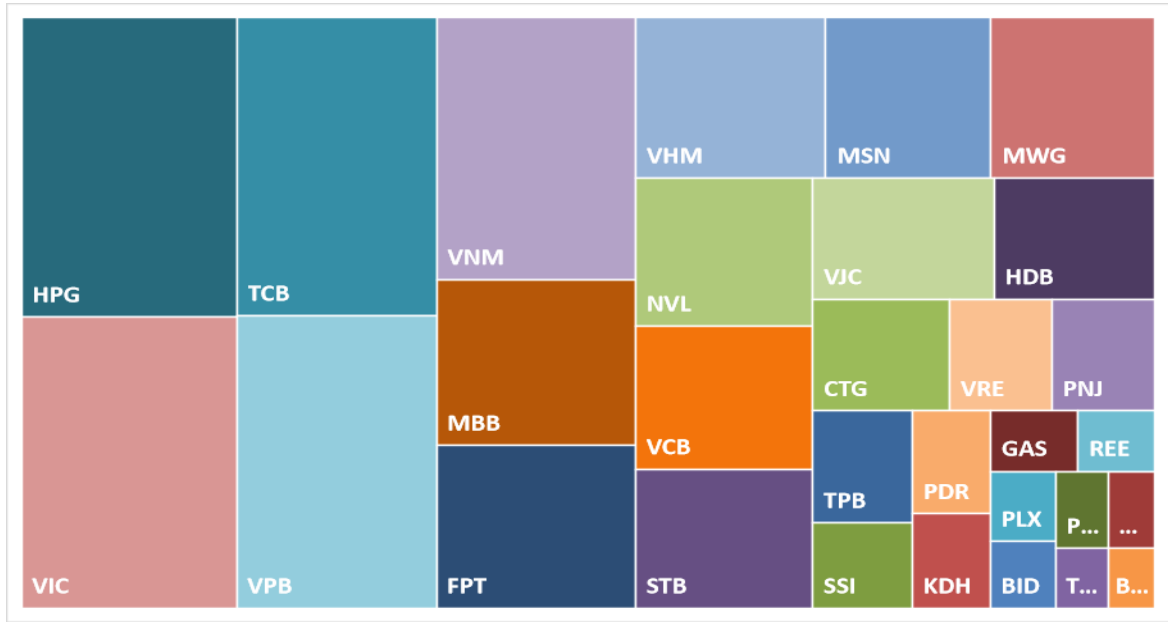
VN30-INDEX 中最有影響力的成分股



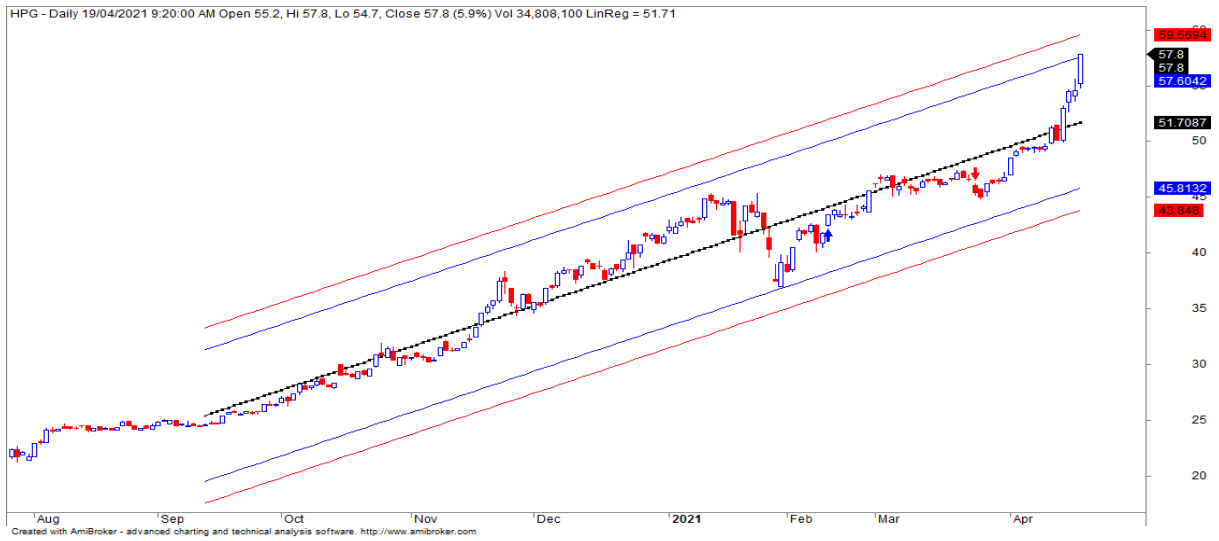


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VN30-INDEX 中的資本化



HPG 的走勢



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期貨合約的價格，交易量和持倉量

日期	VN30F2105	交易量	持倉量
19/04/2021	1,312.0	185,665	26,151
16/04/2021	1,273.5	204,021	26,151
15/04/2021	1,284.2	154,811	21,880
14/04/2021	1,292.0	177,208	21,880
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

日期	VN30F2106	交易量	持倉量
19/04/2021	1316.9	908	489
16/04/2021	1280	529	489
15/04/2021	1280.1	28,758	16,408
14/04/2021	1290	13,921	9,617
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

日期	VN30F2109	交易量	持倉量
19/04/2021	1,309.8	161	240
16/04/2021	1,274.9	82	240
15/04/2021	1,281.0	177	420
14/04/2021	1,284.8	132	433
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

日期	VN30F2112	交易量	持倉量
19/04/2021	1309.1	60	46
16/04/2021	1273.3	103	46
15/04/2021	1281.7	116	239
14/04/2021	1286.5	125	274
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



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VN30-iNDEX 中的成分股

Mã CP	Tên	Ngành	Tỷ trọng	Giá đóng cửa	Vốn hóa	PER	PBR	KLGD 3 tháng	SH Nước Ngoại	Cao 52 Tuần	Thấp 52 Tuần
		Đơn vị:	%	VND	Tỷ 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%	43,000	172,947	24.7	2.3	2,606	17%	50,600	33,100
KDH	Khang Dien 房屋貿易投資股份 公司	房地產	1.1%	33,100	18,496	16.2	2.3	1,638	33%	35,800	18,762
CTG	越南工商股份銀行	金融	2.2%	42,500	158,245	11.6	1.9	11,977	26%	43,800	18,400
TCH	Hoang Huy 金融服務投資股份 有限公司	工業	0.5%	23,350	8,743	9.1	1.7	6,986	12%	27,400	17,750
PLX	越南油氣集團	能量	0.7%	52,500	65,300	72.6	3.0	1,949	16%	59,600	38,800
BVH	Bao Viet 集團	金融	0.4%	59,500	44,168	28.5	2.2	916	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	81,500	64,313	18.0	4.1	2,493	49%	83,000	42,348
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	87,200	166,896	21.3	3.4	979	3%	96,000	61,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,100	30,679	13.0	1.1	15,097	4%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,300	43,510	10.2	1.9	4,547	17%	28,300	11,697
HPG	Hoa Phat (和發) 集團股份公 司	原材料	10.0%	57,800	191,508	14.2	3.2	22,234	30%	57,800	16,792
MBB	軍隊貿易股份銀行	金融	4.8%	30,500	85,362	10.3	1.8	18,158	23%	32,050	13,140
MSN	Masan 集團股份公司	必需消費品	4.2%	107,100	125,809	101.6	7.9	1,834	33%	107,100	48,900
MWG	世界移動通信投資股份公司	非必需消費品	3.9%	137,400	65,324	15.9	4.0	1,056	49%	139,900	71,300
NVL	Nova 房地產投資集團股份公 司	房地產	3.8%	109,000	108,022	27.4	4.2	2,746	7%	110,000	50,624
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.7%	94,000	21,372	20.7	4.1	554	49%	94,800	49,800
REE	冷機電股份公司	工業	0.7%	52,700	16,287	10.0	1.4	805	49%	59,600	28,900
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	75,900	33,076	27.1	6.5	3,753	3%	75,900	18,421
TPB	Tien Phong 股份商業銀行	金融	1.7%	28,300	29,196	8.1	1.7	4,157	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%	21,600	13,331	22.8	1.7	4,062	8%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.3%	34,800	22,476	16.6	2.1	13,053	46%	37,250	12,500
STB	西貢商信銀行 (sacombank)	金融	3.7%	22,900	41,304	15.4	1.4	31,178	10%	23,850	8,730
TCB	越南技商股份銀行 (Techcombank)	金融	9.0%	41,600	145,804	11.8	2.0	13,937	22%	42,550	16,250
VCB	越南外商貿易股份銀行	金融	3.8%	98,500	365,324	19.8	3.9	1,482	23%	108,500	65,200
VHM	Vinhomes 股份公司	房地產	4.6%	104,500	343,754	12.6	4.0	2,862	23%	106,400	63,300
VIC	Vingroup 集團股份公司	房地產	9.2%	144,000	487,070	85.3	5.9	1,824	15%	145,000	79,900
VJC	Vietjet 越捷航空股份公司	工業	3.2%	129,200	67,680	978.2	4.5	601	19%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.6%	96,100	200,845	20.1	6.4	3,215	56%	117,200	79,833
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.6%	49,550	121,633	11.6	2.3	5,839	23%	50,900	19,000
VRE	Vincom Retail 股份公司	房地產	1.7%	33,950	77,145	32.4	2.6	5,739	31%	38,300	22,300



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