

優先在盤中的交易活動

22/04/2021

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
VN30F2105	1300.0	-12.0	280,266	20/05	31
VN30F2106	1299.1	-17.8	1130	17/06	59
VN30F2109	1296.5	-13.3	137	16/09	150
VN30F2112	1297.9	-11.2	94	16/12	241

源自: Bloomberg - YSVN

合約的更改交易量和持倉量

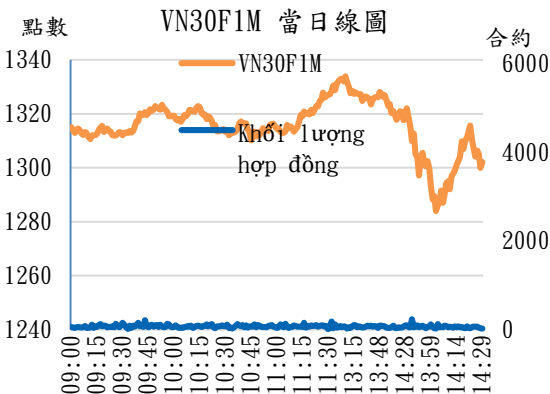
單位	交易量 點數	+/- 點數	OI %
VN30F2105	280,266	51.0%	31,016
VN30F2106	1,130	24.4%	563
VN30F2109	137	-14.9%	230
VN30F2112	94	56.7%	63

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	-12.7	5.8	-18.5
VN30F2106	-13.6	5.8	-19.4
VN30F2109	-16.2	3.6	-19.8
VN30F2112	-14.8	2.9	-17.7

源自: Bloomberg - YSVN



合約走勢

- 四個期貨合約收盤下跌從 11.2 點至 17.8 點。合約的基差在 12.7-16.2 點之間大幅折扣。
- VN30F2105 的交易量增加了 51%，VN30F2106 的增加了 24%，VN30F2109 的增加了 15%，VN30F2112 的增加了 57%。

VN30F1M 的評估

- VN30F2105 觸及價格通道的上限時，已出現了強烈修正。但是，需求在 1280 點處再次參與進市場，並且 VN30F2105 經盤中快速下跌之後，已開始在恢復過程中。
- 具體來說，1318-1325 點區是上方阻力位，而 1299-1300 點區是 VN30F2105 的支撐位。

投資策略

當天策略 (Intraday)	由於 VN30F2105 仍處於 1282 點的恢復區間內，因此投資者幾乎認為 Long 在 1295-1299，止損 1294 點，目標 1318-1325 點。
主要短期趨勢策略 (Daily)	投資者應在價格的波動率趨於增加時，有限在盤中的交易。

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VN30F1M 合約走勢圖

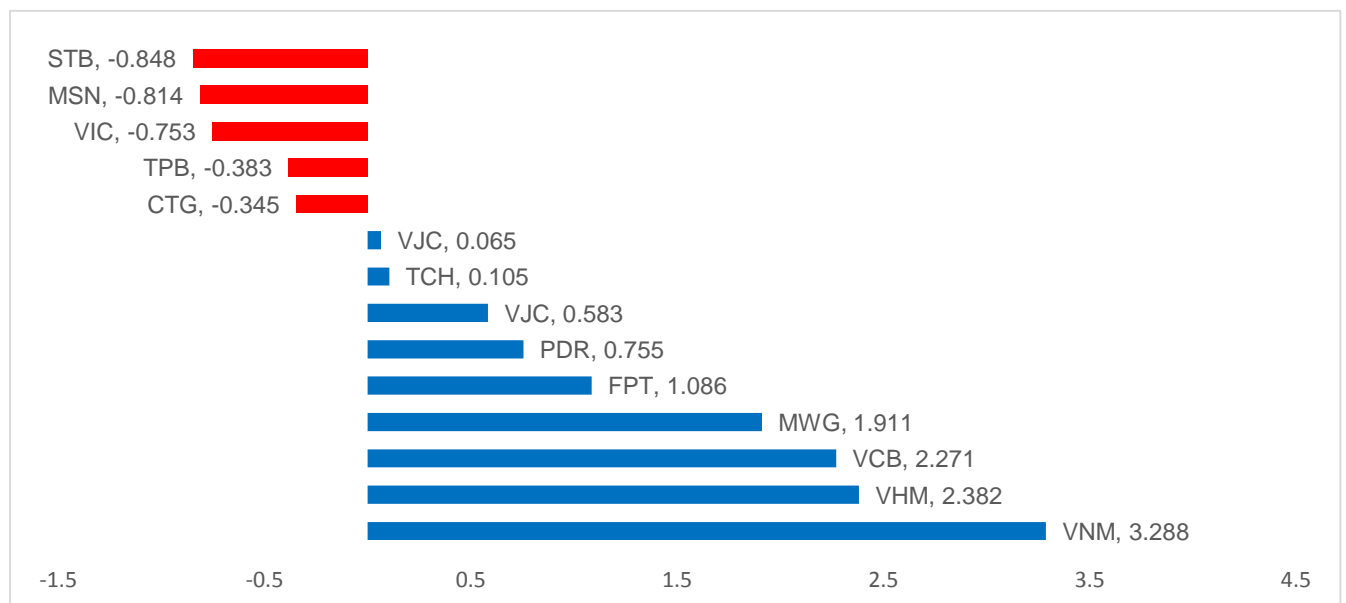


	VN30F2105-Daily	VN30F2105-30M
趨勢	上漲	橫盤
支撐 1	1260	1282
支撐 2	1179	1270
阻力 1	1334	1320
阻力 2	1370	1325

VN30-INDEX 指數走勢

VN30-Index 上漲 0.49%，其中 VNM，VHM，VCB 貢獻超過 5.9 點。另一方面，STB，MSN，VIC 使指數下跌超過 2.5 點。

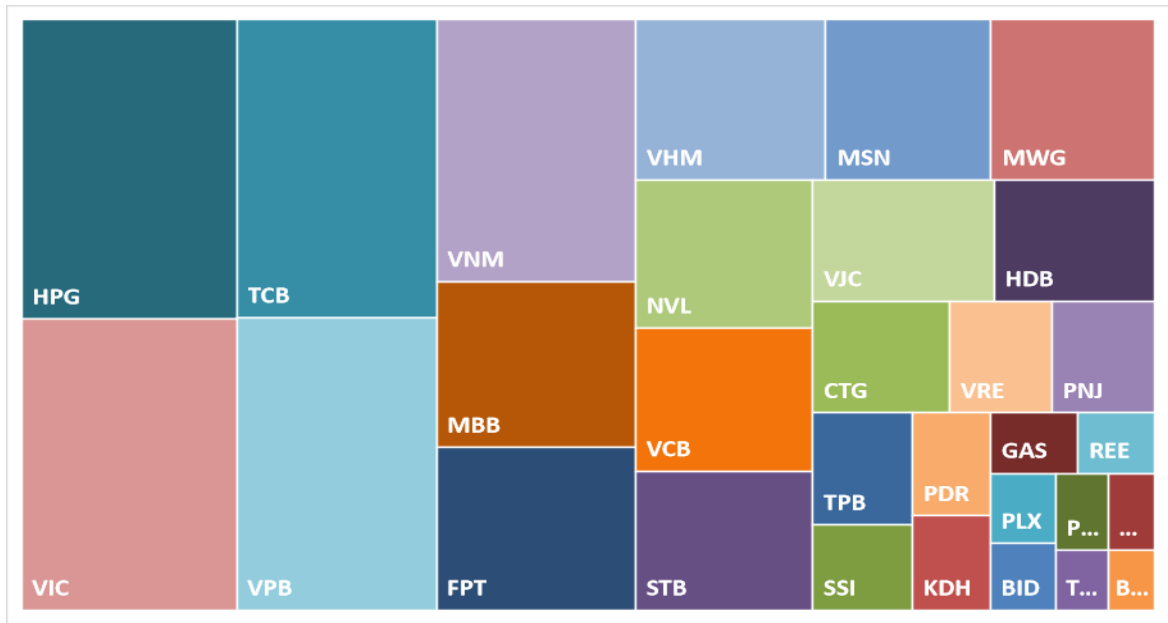
VN30-INDEX 中最具有影響力的成份股





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VN30-INDEX 中的資本化



VCB 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	VN30F2105	交易量	OI
20/04/2021	1,300.0	280,266	31,016
19/04/2021	1,312.0	185,665	31,016
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

日期	VN30F2106	交易量	OI
20/04/2021	1299.1	1,130	563
19/04/2021	1316.9	908	563
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

日期	VN30F2107	交易量	OI
20/04/2021	1,296.5	137	230
19/04/2021	1,309.8	161	230
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

日期	VN30F2109	交易量	OI
20/04/2021	1297.9	94	63
19/04/2021	1309.1	60	63
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



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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%	43,200	173,751	24.8	2.3	2,631	17%	50,600	33,100
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	34,150	19,083	16.7	2.3	1,745	33%	35,800	18,762
CTG	越南工商股份銀行	金融	2.2%	42,000	156,383	11.4	1.8	12,124	26%	43,800	18,400
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	22,750	8,518	8.8	1.6	6,970	12%	27,400	17,750
PLX	越南汽油集團	能源	0.7%	52,900	65,798	73.2	3.0	1,952	16%	59,600	38,800
BVH	Bao Viet 集團	金融	0.4%	60,000	44,539	28.8	2.2	911	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	82,900	65,418	18.3	4.1	2,512	49%	84,900	42,348
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	88,000	168,428	21.5	3.5	973	3%	96,000	61,000
POW	越南電力石油股份公司	公用服務	0.6%	13,000	30,444	12.9	1.1	15,008	4%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,200	43,350	10.2	1.9	4,523	17%	28,300	11,697
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.8%	57,200	189,520	14.1	3.2	22,513	30%	58,600	16,792
MBB	軍隊貿易股份銀行	金融	4.8%	30,500	85,362	10.3	1.8	18,161	23%	32,050	13,140
MSN	Masan 集團股份公司	必需消費品	4.1%	105,500	123,929	100.1	7.8	1,880	33%	111,500	48,900
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	142,500	67,749	16.5	4.2	1,063	49%	144,000	71,300
NVL	Nova 房地產投資集團股份公司	房地產	3.8%	108,500	107,527	27.3	4.2	2,758	7%	110,000	50,624
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	94,400	21,463	20.8	4.1	567	49%	95,000	49,800
REE	冷機電股份公司	工業	0.7%	52,000	16,071	9.9	1.4	805	49%	59,600	28,900
PDR	Phat Dat 房地產開發股份公司	房地產	1.3%	79,400	34,601	28.4	6.8	3,777	3%	81,200	18,421
TPB	Tien Phong 股份商業銀行	金融	1.6%	27,800	28,680	7.9	1.7	4,154	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%	21,150	13,053	22.4	1.7	3,945	8%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.2%	34,100	22,024	16.3	2.1	13,057	46%	37,250	12,500
STB	西貢商信銀行 (sacombank)	金融	3.6%	22,500	40,582	15.1	1.4	30,668	10%	23,850	8,730
TCB	越南技商股份銀行 (Techcombank)	金融	8.8%	41,150	144,227	11.7	1.9	13,902	22%	42,550	16,250
VCB	越南外商貿易股份銀行	金融	4.0%	103,000	382,014	20.7	4.1	1,488	23%	108,500	65,200
VHM	Vinhomes 股份公司	房地產	4.8%	108,600	357,241	13.1	4.2	2,976	23%	111,800	63,300
VIC	Vingroup 集團股份公司	房地產	9.1%	143,100	484,026	84.7	5.9	1,857	15%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	3.2%	131,000	68,623	991.8	4.6	597	19%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.8%	99,300	207,533	20.8	6.6	3,266	56%	117,200	79,833
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	8.6%	49,500	121,510	11.6	2.3	5,858	23%	50,900	19,000
VRE	Vincom Retail 股份公司	房地產	1.7%	34,600	78,622	33.0	2.7	5,722	31%	38,300	22,300



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