

空頭佔優勢

23/04/2021

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	1261.2	-38.8	247,552	20/05	28
VN30F2106	1261.0	-38.1	783	17/06	56
VN30F2109	1261.0	-35.5	159	16/09	147
VN30F2112	1263.0	-34.9	56	16/12	238

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	247,552	-11.7%	31,016
VN30F2106	783	-30.7%	563
VN30F2109	159	16.1%	230
VN30F2112	56	-40.4%	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	-10.3	-12.7	2.4
VN30F2106	-10.5	-12.7	2.2
VN30F2109	-10.5	-16.2	5.7
VN30F2112	-8.5	-14.8	6.3

源自: Bloomberg - YSVN

合約走勢

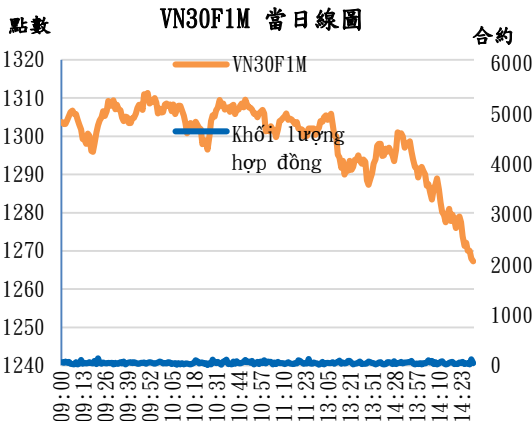
- 4 個期貨合約連續第二個交易日下跌，跌幅為從 34.9 點至 38.8 點。基差保持在 8.5-10.5 點的負水平。
- VN30F2105 的交易量下降了 12%，VN30F2106 的下降了 31%，VN30F2109 的上升了 16%，VN30F2112 的下降了 40%。

VN30F1M 的評估

- VN30F2105 打破上升趨勢線，表明下跌趨勢正在擴大。15 分鐘，1H 幀中的趨勢指標顯示空頭的信號。因此，VN30F2105 仍可能會下行至 1248-1251 點區，該點區有望成為當前下跌趨勢的支撐位。
- 同時，RSI 跌至超賣區，但未顯示任何發散信號，因此下一個交易天的慣性仍將為下跌。

投資策略

當天策略 (Intraday)	投資者考慮在盤中恢復至 1270-1273 點區時間開空頭，停損於 1274 點上方，目標位於 1248-1251 點附近。
主要短期趨勢策略 (Daily)	投資者觀察日線圖中的信號，並等待其的信號。



Pham Tan Phat

高級分析專員

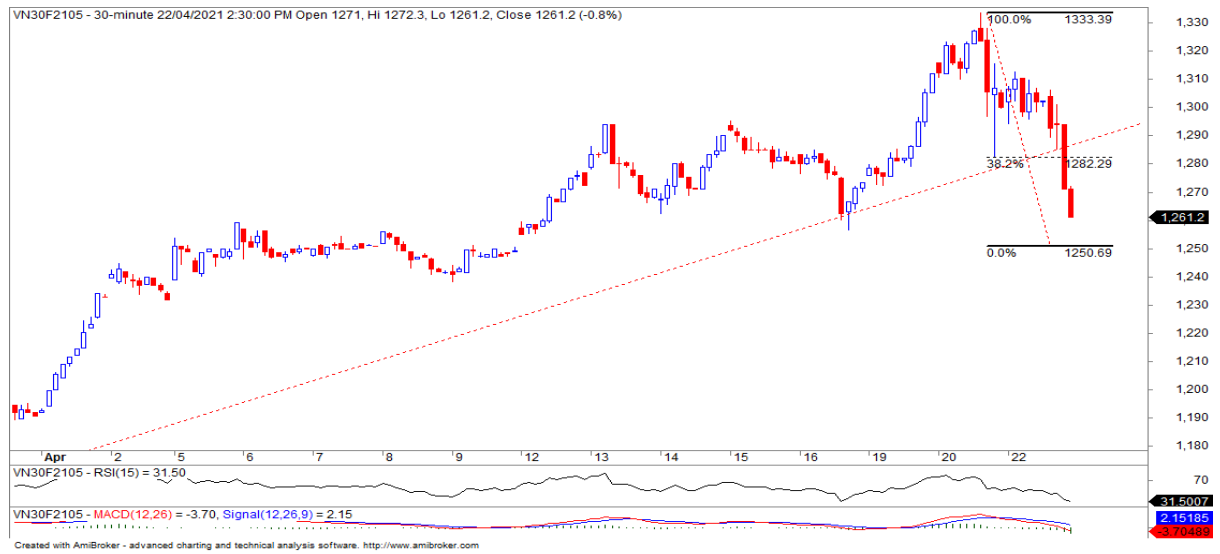
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VN30F1M 合約走勢圖

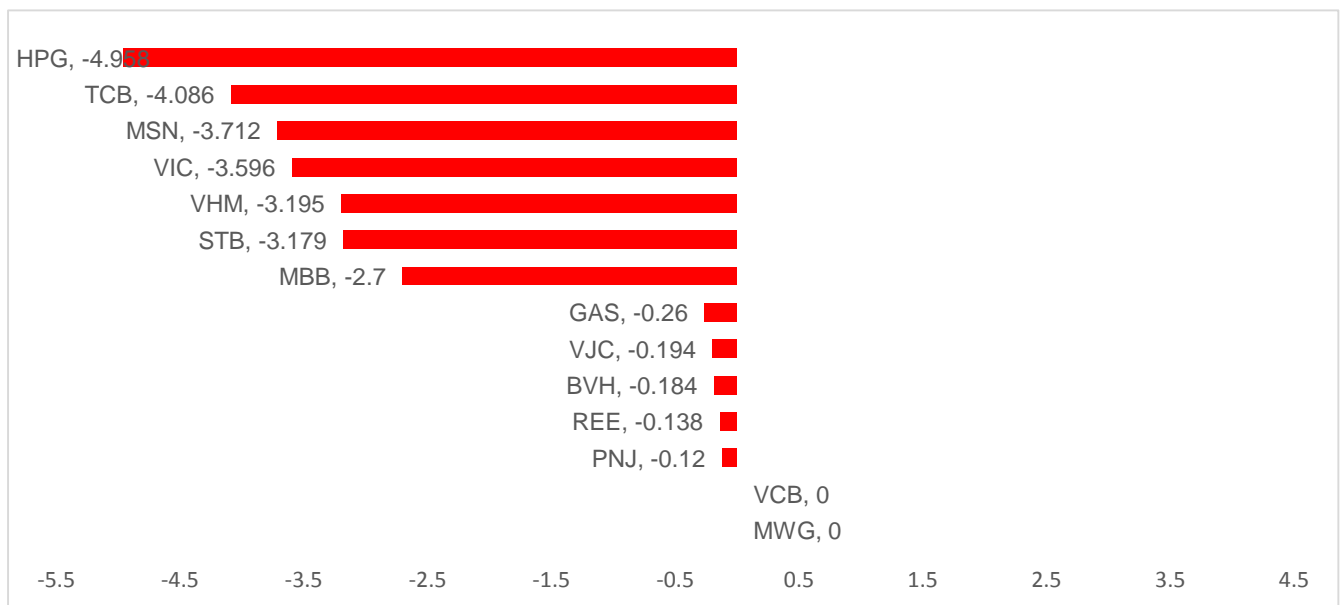


	VN30F2105-Daily	VN30F2105-30M
趨勢	橫盤	下跌
支撐 1	1258	1255
支撐 2	1179	1248
阻力 1	1300	1273
阻力 2	1370	1285

VN30-INDEX 指數走勢

VN30-Index 下跌 3.13%，其中 HPG，TCB，MSN 和 VIC 引領跌幅，跌幅超過 16.3 點。

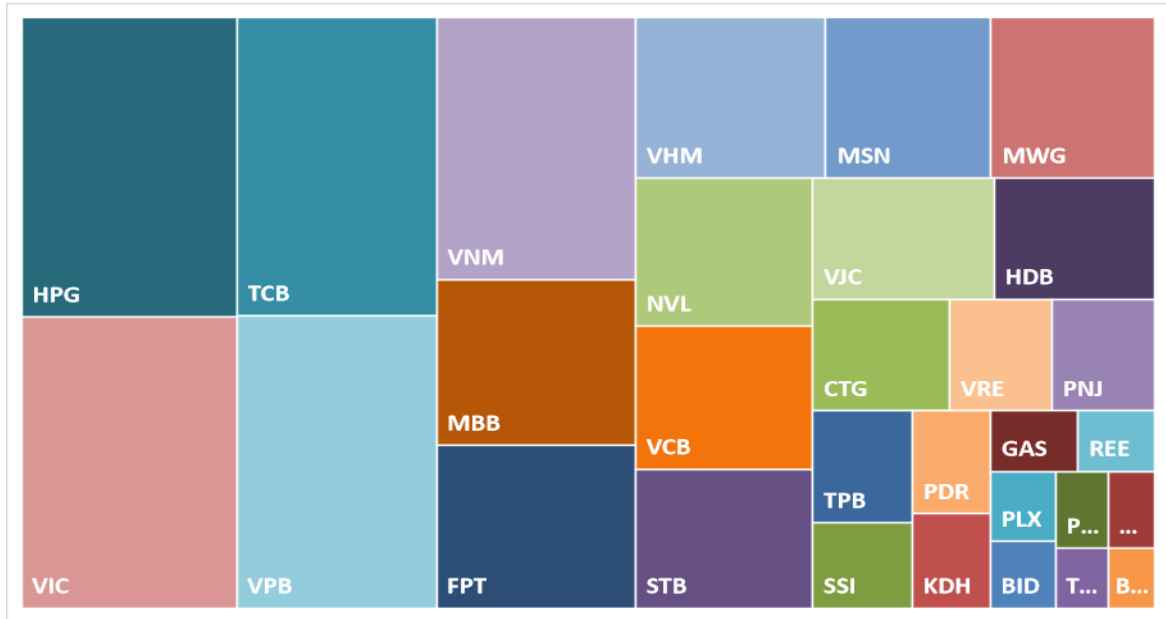
VN30-INDEX 中最具有影響力的成份股





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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	VN30F2105	交易量	OI
22/04/2021	1,261.2	247,552	31,016
21/04/2021	1,300.0	280,266	31,016
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

日期	VN30F2106	交易量	OI
22/04/2021	1261	783	563
21/04/2021	1299.1	1,130	563
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

日期	VN30F2109	交易量	OI
22/04/2021	1,261.0	159	230
21/04/2021	1,296.5	137	230
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

日期	VN30F2112	交易量	OI
22/04/2021	1263	56	63
21/04/2021	1297.9	94	63
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



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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	0.6%	41,000	164,903	23.6	2.2	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%	33,000	18,441	16.1	2.3	1,802	33%	35,800	18,857
CTG	越南工商股份銀行	金融	2.1%	39,150	145,771	10.6	1.7	12,270	26%	43,800	18,400
TCH	Hoang Huy 金融服務投資股份 公司	工業	0.4%	21,500	8,050	8.4	1.5	6,875	12%	27,400	17,750
PLX	越南汽油集團	能源	0.7%	51,000	63,434	70.5	2.9	1,961	16%	59,600	38,800
BVH	Bao Viet 集團	金融	0.4%	58,000	43,055	27.8	2.2	902	27%	71,200	39,200
FPT	FPT 發展投資工藝股份 公司	CNTT	4.9%	80,000	63,129	17.7	4.0	2,533	49%	84,900	42,348
GAS	越南氣體總公司 - 股份 公司	公用服務	0.8%	85,800	164,217	20.9	3.4	977	3%	96,000	61,000
POW	越南電力石油股份 公司	公用服務	0.6%	12,350	28,922	12.2	1.0	14,915	4%	15,200	8,660
HDB	胡志明市發展商業股份 銀行	金融	2.9%	26,300	41,916	9.9	1.8	4,484	17%	28,300	11,697
HPG	Hoa Phat (和發) 集團股份 公司	原材料	9.7%	55,000	182,231	13.5	3.1	22,713	30%	58,600	16,917
MBB	軍隊貿易股份銀行	金融	4.8%	29,200	81,724	9.8	1.7	18,007	23%	32,050	13,140
MSN	Masan 集團股份 公司	必需消費品	3.9%	98,200	115,354	93.2	7.2	1,911	33%	111,500	48,900
MWG	世界移動通信投資股份 公司	非必需消費品	4.2%	142,500	67,749	16.5	4.2	1,072	49%	148,000	71,300
NVL	Nova 房地產投資集團股份 公司	房地產	3.9%	107,300	106,337	27.0	4.1	2,756	7%	110,000	50,624
PNJ	Phu Nhuan (富潤) 珠寶股份 公司	非必需消費品	1.8%	93,900	21,350	20.7	4.1	564	49%	95,000	49,800
REE	冷機電股份 公司	工業	0.7%	51,200	15,823	9.8	1.4	802	49%	59,600	28,900
PDR	Phat Dat 房地產開發股份 公司	房地產	1.3%	76,400	33,294	25.3	6.3	3,835	3%	81,200	18,421
TPB	Tien Phong 股份商業 銀行	金融	1.6%	27,000	27,855	7.1	1.6	4,148	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%	19,700	12,158	20.8	1.6	3,905	8%	25,300	13,000
SSI	SSI 西貢證券股份 公司	金融	1.2%	31,750	20,506	15.2	1.9	12,977	46%	37,250	12,500
STB	西貢商信銀行 (sacombank)	金融	3.5%	21,000	37,877	14.1	1.3	30,413	10%	23,850	8,730
TCB	越南技商股份銀行 (Techcombank)	金融	8.8%	39,700	139,145	11.3	1.9	13,709	22%	42,550	16,250
VCB	越南外商貿易股份 銀行	金融	4.1%	103,000	382,014	20.7	4.1	1,573	23%	108,500	65,200
VHM	Vinhomes 股份 公司	房地產	4.7%	103,100	339,149	12.4	4.0	3,171	23%	112,400	63,300
VIC	Vingroup 集團股份 公司	房地產	9.1%	138,800	469,481	82.2	5.7	1,886	15%	145,900	79,900
VJC	Vietjet 越捷航空股份 公司	工業	3.3%	130,400	68,309	987.3	4.6	597	19%	138,500	94,300
VNM	越南牛奶股份 公司	必需消費品	7.9%	98,000	204,816	20.5	6.5	3,322	56%	117,200	79,833
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份 銀行	金融	8.8%	49,000	120,283	10.6	2.1	5,859	23%	51,500	19,000
VRE	Vincom Retail 股份 公司	房地產	1.6%	32,200	73,169	30.7	2.5	5,826	31%	38,300	22,300



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