

波動率趨於增加

14/05/2021

| 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 |
| VN30F2105 | 1363.9 | -18.2 | 273,637 | 20/05 | 7 |
| VN30F2106 | 1360.0 | -18.0 | 956 | 17/06 | 35 |
| VN30F2109 | 1352.0 | -8.5 | 52 | 16/09 | 126 |
| VN30F2112 | 1350.0 | -18.9 | 49 | 16/12 | 217 |

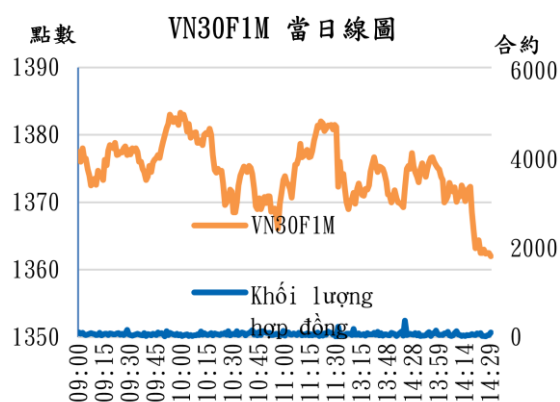
源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 | | | | |
|-------------|---------|--------|--------|---|
| 交易量 | + | - | OI | + |
| 單位 | 合約 | % | | % |
| VN30F2105 | 273,637 | -9.5% | 34,383 | |
| VN30F2106 | 956 | -7.7% | 1029 | |
| VN30F2109 | 52 | -34.2% | 234 | |
| VN30F2112 | 49 | -81.2% | 179 | |

源自: Bloomberg - YSVN

| 合約的基差變動 | | | |
|-----------|-------|-------|-------|
| 基差 | 前一盤 | + | - |
| 單位 | 點數 | 點數 | 點數 |
| VN30F2105 | -6.3 | 1.9 | -8.2 |
| VN30F2106 | -10.2 | 1.9 | -12.1 |
| VN30F2109 | -18.2 | -19.7 | 1.5 |
| VN30F2112 | -20.2 | -11.3 | -8.9 |

源自: Bloomberg - YSVN



合約走勢

- 4 個期貨合約下跌 9-19 點。所有合約的基差均為負數的 6-20 點。
- VN30F2105 的交易量下降了 10%，VN30F2106 的下降了 8%，VN30F2109 的下降了 34%，VN30F2112 的下降了 81%。

VN30F1M 的評估

- VN30F2105 從 1383-1385 阻力位出現修正，價格形成了 Rising Wedge 形態，這是趨勢反轉形態。價格突破了 1367-1370 點的累積區域，表明 Wedge 形態已經完成並且回調趨勢正在回歸。MACD 顯示賣出信號，表明修正階段將會持續。該模式的目標對應於 VN30F2105 的 1310-1315 點
- 同時，根據 Elliott 波的起源，VN30F2105 還結束從 965 點波足的第 5 波，因此修正的可能增高。

投資策略

| | |
|-----------------------------|---|
| 當天策略 (Intraday) | 短期策略應該在盤中將恢復範圍至 1367 點或當目標跌破 1360 點時開設空頭，目標為接近 1330-1340 點。 |
| 主要短期趨勢策略 (Daily) | 投資者考慮在當前價格範圍內以低比例開設空頭，停損在 1377 點，目標設在 1310 點。 |

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高級分析專員

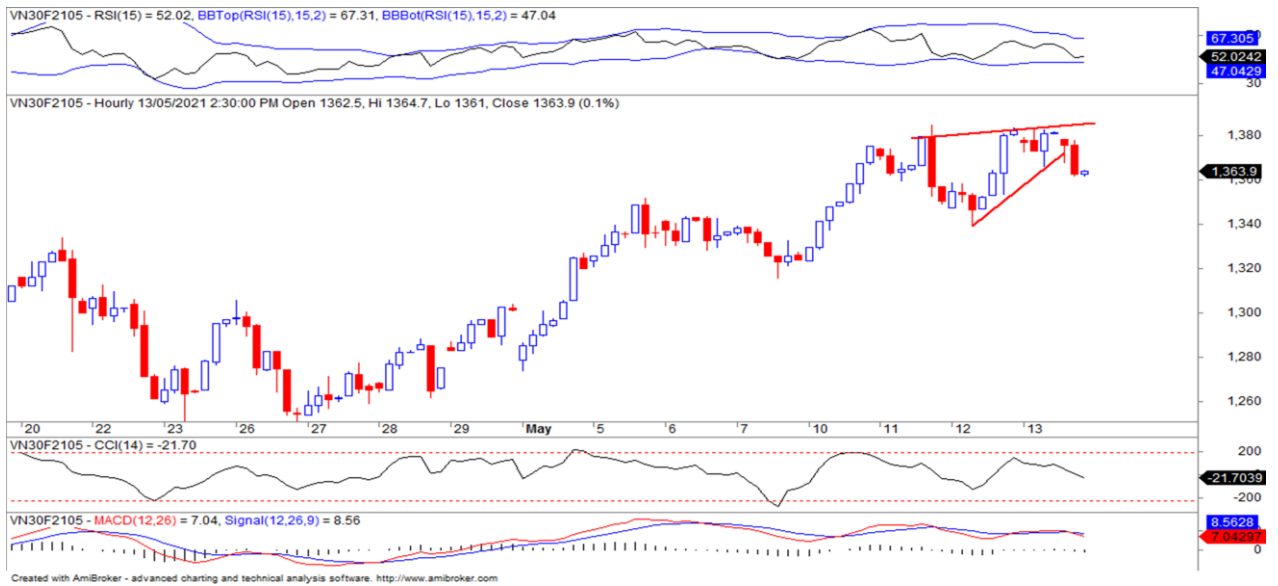
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VN30F1M 合約走勢圖

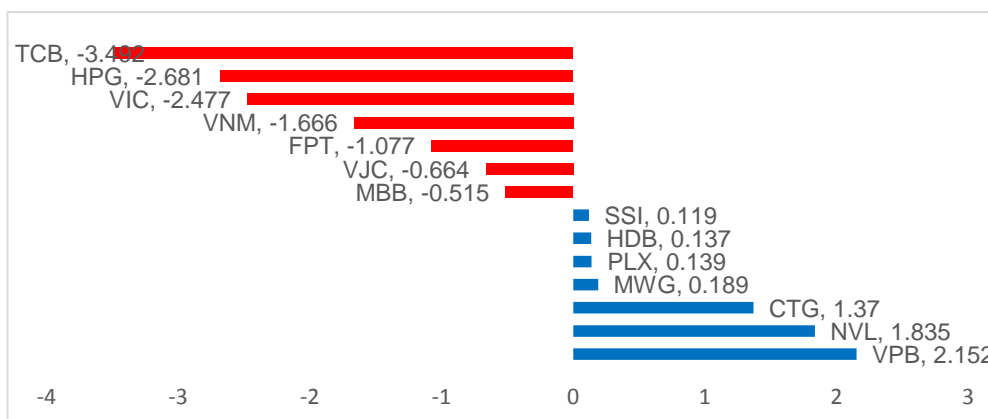


| | VN30F2105-Daily | VN30F2105-30M |
|------|-----------------|---------------|
| 趨勢 | 橫盤 | 下跌 |
| 支撐 1 | 1300 | 1340 |
| 支撐 2 | 1179 | 1330 |
| 阻力 1 | 1378 | 1367 |
| 阻力 2 | 1422 | 1375 |

VN30-INDEXT 指數走勢

VN30-In 下跌 0.72%，其中 TCB, HPG 和 VIC 造成的跌幅最大，僅為 TCB 就令指數下跌了近 5 點。從好的方面來看，VPB, NVL 和 CTG 為該指數貢獻了近 5.4 點。

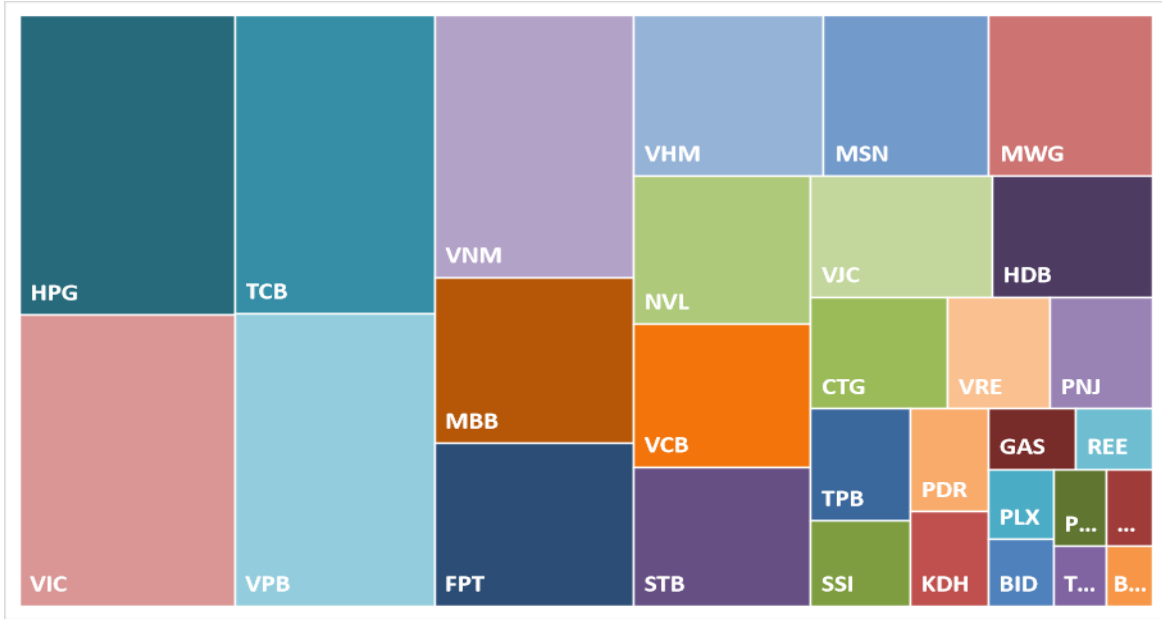
VN30-INDEXT 中最有影響力的成分股





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VN30-INDEX 中的資本化



VPB 的走勢圖





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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 |
|------------|-----------|---------|--------|
| 13/05/2021 | 1,363.9 | 273,637 | 34,383 |
| 12/05/2021 | 1,382.1 | 302,367 | 34,383 |
| 11/05/2021 | 1,350.1 | 274,860 | 31,123 |
| 10/05/2021 | 1,375.0 | 189,654 | 35,903 |
| 07/05/2021 | 1,323.8 | 209,572 | 31,174 |
| 06/05/2021 | 1,336.5 | 253,034 | 32,230 |
| 05/05/2021 | 1,335.9 | 224,033 | 31,428 |
| 04/05/2021 | 1,320.0 | 193,860 | 31,451 |
| 03/05/2021 | 1,301.0 | 193,860 | 31,451 |

| 日期 | VN30F2106 | 交易量 | 持倉量 |
|------------|-----------|-------|-------|
| 13/05/2021 | 1360 | 956 | 1,029 |
| 12/05/2021 | 1378 | 1,036 | 1,029 |
| 11/05/2021 | 1347.1 | 862 | 1,118 |
| 10/05/2021 | 1368 | 608 | 1,050 |
| 07/05/2021 | 1319.5 | 355 | 831 |
| 06/05/2021 | 1328.5 | 495 | 767 |
| 05/05/2021 | 1332.5 | 657 | 731 |
| 04/05/2021 | 1318.4 | 568 | 631 |
| 03/05/2021 | 1299 | 568 | 631 |

| 日期 | VN30F2109 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 13/05/2021 | 1,352.0 | 52 | 234 |
| 12/05/2021 | 1,360.5 | 79 | 234 |
| 11/05/2021 | 1,341.8 | 74 | 240 |
| 10/05/2021 | 1,350.7 | 73 | 244 |
| 07/05/2021 | 1,310.0 | 41 | 240 |
| 06/05/2021 | 1,327.5 | 19 | 241 |
| 05/05/2021 | 1,332.0 | 101 | 242 |
| 04/05/2021 | 1,317.9 | 149 | 262 |
| 03/05/2021 | 1,296.0 | 149 | 262 |

| 日期 | VN30F2112 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 13/05/2021 | 1350 | 49 | 179 |
| 12/05/2021 | 1368.9 | 261 | 179 |
| 11/05/2021 | 1332.9 | 181 | 259 |
| 10/05/2021 | 1350.1 | 271 | 274 |
| 07/05/2021 | 1307 | 170 | 330 |
| 06/05/2021 | 1320 | 369 | 335 |
| 05/05/2021 | 1329 | 57 | 96 |
| 04/05/2021 | 1313 | 58 | 85 |
| 03/05/2021 | 1291.4 | 58 | 85 |



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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 | 0.6% | 42,650 | 171,539 | 20.8 | 2.2 | 2,876 | 17% | 50,600 | 35,550 |
| KDH | Khang Dien 房屋貿易投資股份公司 | 房地產 | 1.1% | 37,100 | 20,732 | 17.3 | 2.5 | 2,756 | 32% | 37,600 | 20,238 |
| CTG | 越南工商股份銀行 | 金融 | 3.0% | 45,000 | 167,553 | 9.4 | 1.8 | 14,028 | 26% | 45,100 | 20,400 |
| TCH | Hoang Huy 金融服務投資股份有限公司 | 工業 | 0.4% | 22,300 | 8,350 | 8.7 | 1.5 | 6,249 | 11% | 27,400 | 17,750 |
| PLX | 越南油氣集團 | 能量 | 0.8% | 53,300 | 66,295 | 18.3 | 2.8 | 2,128 | 16% | 59,600 | 41,000 |
| BVH | Bao Viet 集團 | 金融 | 0.4% | 56,800 | 42,164 | 22.3 | 2.1 | 898 | 27% | 71,200 | 39,200 |
| FPT | FPT 發展投資工藝股份公司 | CNTT | 4.8% | 85,400 | 67,390 | 18.1 | 4.0 | 2,318 | 49% | 86,600 | 43,600 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 0.7% | 86,400 | 165,365 | 21.9 | 3.3 | 927 | 3% | 96,000 | 63,300 |
| POW | 越南天然氣股份總公司 | 公用服務 | 0.5% | 12,450 | 29,156 | 12.0 | 1.0 | 15,056 | 3% | 15,200 | 8,660 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 3.0% | 30,200 | 48,132 | 9.8 | 2.0 | 5,104 | 17% | 31,250 | 13,455 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 10.2% | 62,700 | 207,743 | 11.5 | 3.1 | 21,794 | 30% | 63,300 | 19,417 |
| MBB | 軍隊貿易股份銀行 | 金融 | 5.0% | 33,200 | 92,919 | 9.2 | 1.8 | 18,708 | 23% | 33,450 | 13,226 |
| MSN | Masan 集團股份公司 | 必需消費品 | 3.8% | 104,000 | 122,167 | 81.2 | 7.6 | 2,000 | 33% | 111,500 | 48,900 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 3.8% | 139,500 | 66,323 | 15.4 | 3.8 | 933 | 49% | 148,000 | 71,300 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 4.3% | 130,000 | 139,712 | 31.1 | 4.4 | 2,477 | 8% | 141,000 | 50,921 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 1.5% | 95,800 | 21,782 | 19.3 | 3.8 | 536 | 49% | 98,000 | 49,800 |
| REE | 冷機電股份公司 | 工業 | 0.7% | 55,300 | 17,091 | 9.6 | 1.4 | 747 | 49% | 59,600 | 29,500 |
| PDR | Phat Dat 開發房地產股份公司 | 房地產 | 1.3% | 72,600 | 35,340 | 26.9 | 6.6 | 4,056 | 3% | 74,200 | 17,038 |
| TPB | Tien Phong 股份商業銀行 | 金融 | 1.8% | 31,950 | 32,961 | 8.4 | 1.8 | 4,957 | 30% | 32,200 | 15,183 |
| SBT | Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司 | 必需消費品 | 0.4% | 21,450 | 13,238 | 19.0 | 1.7 | 3,598 | 8% | 25,300 | 13,000 |
| SSI | SSI 西貢證券股份公司 | 金融 | 1.2% | 34,800 | 22,476 | 12.5 | 2.0 | 12,475 | 46% | 37,250 | 13,250 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 4.0% | 26,350 | 47,526 | 17.6 | 1.6 | 34,652 | 12% | 26,350 | 9,460 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 10.0% | 49,250 | 172,617 | 12.1 | 2.2 | 13,274 | 22% | 49,250 | 17,500 |
| VCB | 越南外商貿易股份銀行 | 金融 | 3.5% | 97,300 | 360,874 | 17.0 | 3.6 | 1,668 | 23% | 108,500 | 72,000 |
| VHM | Vinhomes 股份公司 | 房地產 | 4.3% | 97,700 | 321,386 | 12.4 | 3.5 | 3,616 | 23% | 112,400 | 70,000 |
| VIC | Vingroup 集團股份公司 | 房地產 | 7.1% | 129,800 | 439,039 | 59.7 | 5.4 | 1,993 | 15% | 145,900 | 79,900 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 2.9% | 119,000 | 64,452 | 52.7 | 4.3 | 564 | 19% | 138,500 | 94,300 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 8.5% | 91,800 | 191,858 | 19.6 | 6.1 | 3,774 | 55% | 117,200 | 86,100 |
| VPB | Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 9.1% | 64,000 | 157,104 | 13.8 | 2.8 | 9,601 | 22% | 64,000 | 19,400 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.5% | 31,200 | 70,896 | 26.5 | 2.4 | 5,949 | 30% | 38,300 | 23,900 |



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