

重新測試 1396-1400 點

12/05/2021

單位	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	1382.1	32.0	302,367	20/05	10
VN30F2106	1378.0	30.9	1036	17/06	38
VN30F2109	1372.9	31.1	79	16/09	129
VN30F2112	1368.9	36.0	261	16/12	220

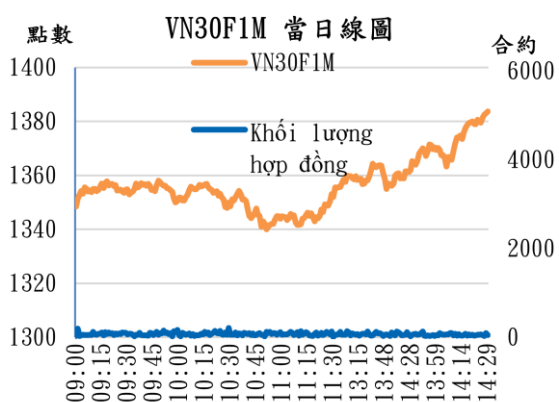
源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2105	302,367	10.0%	31,123	
VN30F2106	1,036	20.2%	1118	
VN30F2109	79	6.8%	240	
VN30F2112	261	44.2%	259	

源自: Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2105	1.9	-9.1	11.0
VN30F2106	-2.2	-9.1	6.9
VN30F2109	-7.3	-17.4	10.1
VN30F2112	-11.3	-26.3	15.0

源自: Bloomberg - YSVN



合約走勢

- 四個期貨合約收盤反彈上漲 31-36 點。VN30F2105 的基差回到正狀態，顯示出期貨市場的情緒有所改善。
- VN30F2105 的交易量增加了 10%，VN30F2106 的增加了 20%，VN30F2109 的增加了 7%，VN30F2112 的增加了 44%。

VN30F1M 的評估

- VN30F2105 從 1340 點強勁反彈，並在老峰附近收盤。以上信號表明，VN30F2105 可能會繼續測試 1390-1400 範圍。RSI 和 MACD 指標潛在下跌背離，表明上漲趨勢可能不穩定，並且存在從 1390-1400 點分佈的潛在風險。
- 同時，根據 Elliott 波線，VN30F2105 也在 965 波足的第 5 波中，因此合約上漲的空間不大。

投資策略

當天策略 (Intraday)

在下一個交易日中可以先開多頭後開空頭。具體，投資者在 1378-1380 點開多頭，停損於 1374 點，目標為 1388-1390 點。

投資者可以在 1396-1400 點區考慮空頭。

主要短期趨勢策略 (Daily)

投資者觀測且等待市場更清楚的走勢。

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VN30F1M 合約走勢圖

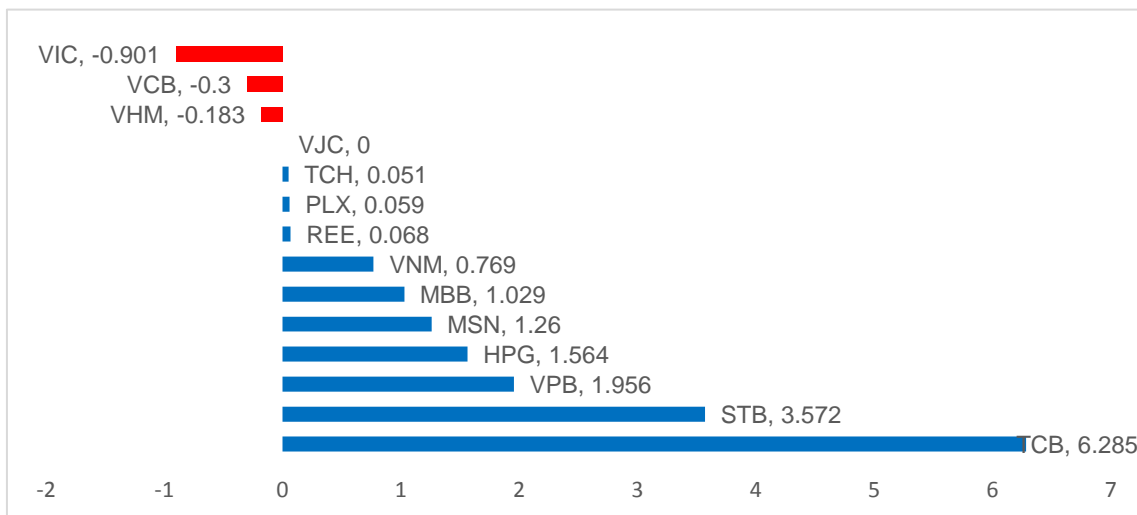


	VN30F2105-Daily	VN30F2105-30M
趨勢	上漲	上漲
支撐 1	1240	1377
支撐 2	1179	1375
阻力 1	1392	1392
阻力 2	1422	1395

VN30-INDEX 指數走勢

VN30-Index 上漲 1.54%，其中 TCB，STB 和 VPB 是為該指數漲勢的主要貢獻股票，其中僅 TCB 貢獻了 6.3 點以上。不利的是，VIC，VCB，VHM 令指數失去了近 1.4 點。

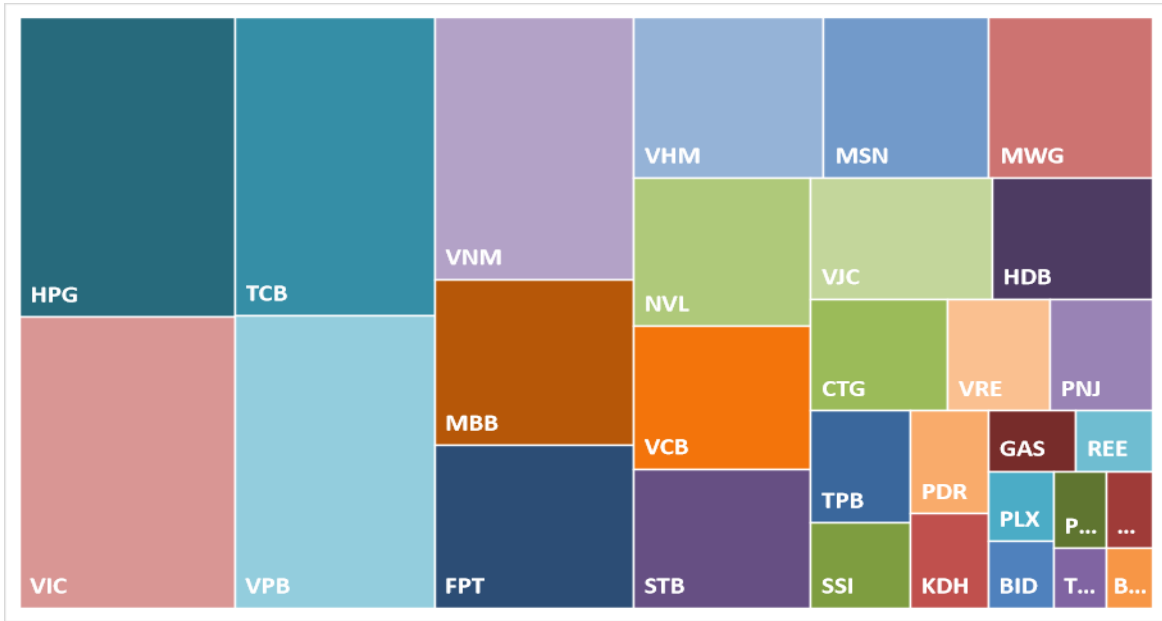
VN30-INDEX 中最有影響力的成分股





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VN30-INDEX 中的資本化



VIC 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
12/05/2021	1,382.1	302,367	31,123
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
30/04/2021	1,301.0	193,860	31,451

日期	VN30F2106	交易量	持倉量
12/05/2021	1378	1,036	1,118
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
30/04/2021	1299	568	631

日期	VN30F2109	交易量	持倉量
12/05/2021	1,372.9	79	240
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
30/04/2021	1,296.0	149	262

日期	VN30F2112	交易量	持倉量
12/05/2021	1368.9	261	259
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
30/04/2021	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 Ngoài	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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SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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