

## 測試 1,500 點區

02/06/2021

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
VN30F2106	1479.5	17.0	211,791	17/06	19
VN30F2107	1473.8	16.9	534	15/07	47
VN30F2109	1471.6	19.7	72	16/09	110
VN30F2112	1465.0	15.8	165	16/12	201

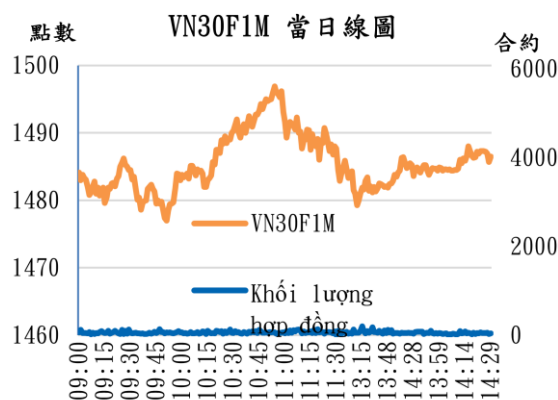
源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2106	165,827	-21.7%	30,140	
VN30F2107	360	-32.6%	210	
VN30F2109	78	8.3%	271	
VN30F2112	55	-66.7%	104	

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
VN30F2106	4.7	4.7	0.0
VN30F2107	-1.8	4.7	-6.5
VN30F2109	-3.9	-3.2	-0.7
VN30F2112	-9.3	-9.8	0.5

源自: Bloomberg - YSVN



### 合約走勢

- 4 個期貨合約收漲 7-9 點。VN30F2106 基差維持近 5 點的正數，而其餘的 3 個合約則維持 2-9 點的負值。
- VN30F2106 交易量下降 22%，VN30F2107 下降 33%，VN30F2109 上升 8%，VN30F2112 下降 67%。

### VN30F1M 的評估

- VN30F2106 繼續以漲跌交織的走勢延續了上漲趨勢。盤中尾盤回調，但仍在 1480 點得到支撐，價格逐漸回漲。因此，VN30F2106 仍有可能上移至 1495-1500 點。
- 同時，跟隨波型，VN30F2106 可能在 1479.7 結束第四波，預計將進入第五波。同時，這也是 1248 點波足的第五波。

### 投資策略

#### 當天策略 (Intraday)

多頭的策略可考慮於開盤 1487 點區開設，停損於 1482 點，目標為 1495-1500 點。

當價格在 1499-1500 點走弱時可以考慮開空頭。

#### 主要短期趨勢策略 (Daily)

投資者觀測市場，等待新的信號。

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### VN30F1M 合約走勢圖

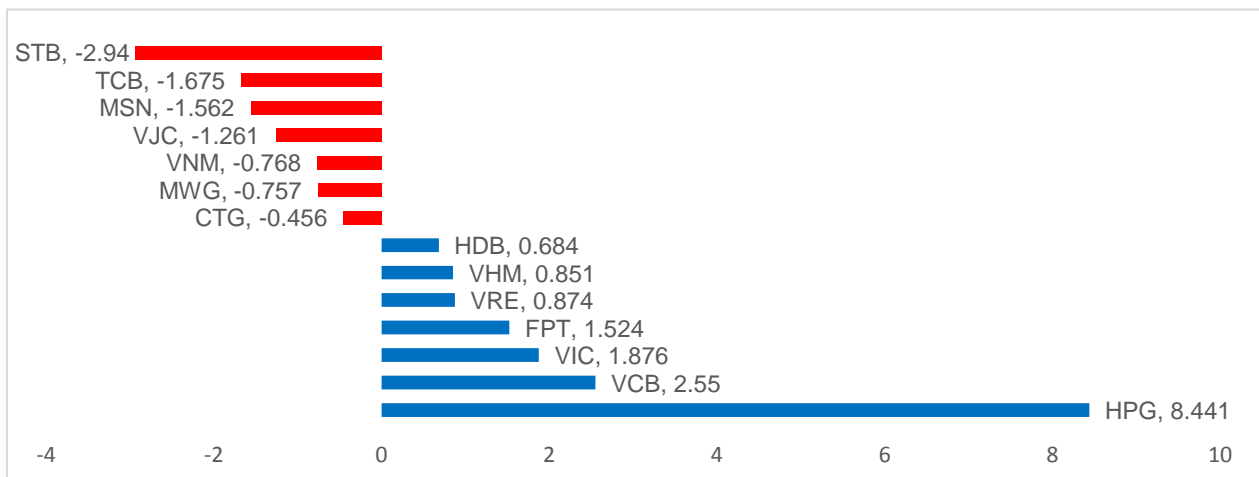


	VN30F2106-Daily	VN30F2106-30M
趨勢	上漲	上漲
支撐 1	1415	1497
支撐 2	1349	1500
阻力 1	1490	1487
阻力 2	1520	1482

### VN30-INDEXT 指數走勢

VN30-Index 上漲 0.55%，其中 HPG，VCB，VIC 對漲勢最有影響力。在相反的方向，STB，TCB，MSN 令指數失去近 5.2 點。

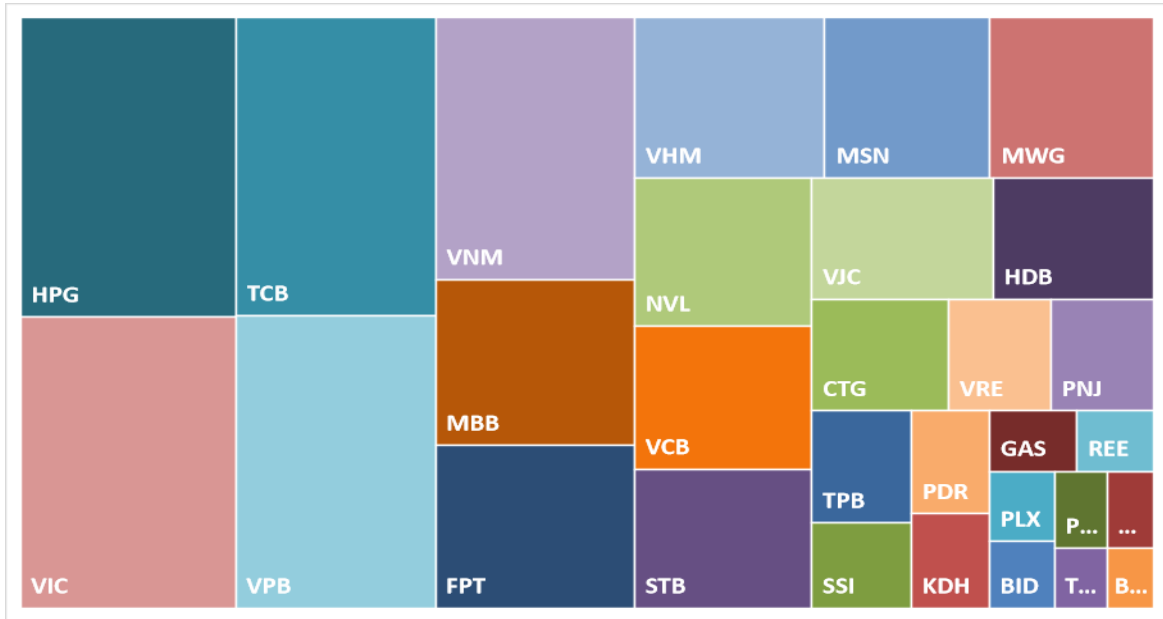
### VN30-INDEXT 中最有影響力的成分股





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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，交易量和持倉量

日期	VN30F2106	交易量	持倉量
01/06/2021	1,487.6	165,827	30,140
31/05/2021	1,479.5	211,791	30,140
28/05/2021	1,462.5	176,803	30,140
27/05/2021	1,430.0	173,927	27,392
26/05/2021	1,453.0	169,576	27,168
25/05/2021	1,438.0	143,103	25,116
24/05/2021	1,426.0	166,655	24,757
21/05/2021	1,414.0	194,846	19,101
20/05/2021	1,424.9	149,062	23,482

日期	VN30F2107	交易量	持倉量
01/06/2021	1481.1	360	210
31/05/2021	1473.8	534	210
28/05/2021	1456.9	474	210
27/05/2021	1422	460	211
26/05/2021	1447.9	215	223
25/05/2021	1431.5	262	207
24/05/2021	1419.9	526	171
21/05/2021	1411	823	196
20/05/2021	1408.4	26,034	14,399

日期	VN30F2109	交易量	持倉量
01/06/2021	1,479.0	78	271
31/05/2021	1,471.6	72	271
28/05/2021	1,451.9	51	271
27/05/2021	1,420.0	114	267
26/05/2021	1,441.5	72	271
25/05/2021	1,427.1	38	296
24/05/2021	1,415.2	43	315
21/05/2021	1,401.9	121	320
20/05/2021	1,281.0	177	420

日期	VN30F2112	交易量	持倉量
01/06/2021	1473.6	55	104
31/05/2021	1465	165	104
28/05/2021	1449.2	81	104
27/05/2021	1417	56	96
26/05/2021	1438.6	64	102
25/05/2021	1424.8	141	102
24/05/2021	1418	546	106
21/05/2021	1397.4	103	105
20/05/2021	1395.1	103	323



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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%	48,000	193,057	23.4	2.4	3,590	17%	50,600	35,550
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.1%	39,550	22,101	18.5	2.7	3,240	31%	40,200	20,905
CTG	越南工商股份銀行	金融	3.2%	52,600	195,851	11.0	2.1	15,532	25%	53,900	20,400
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.4%	21,850	8,510	8.5	1.5	6,132	11%	27,400	17,750
PLX	越南油氣集團	能量	0.7%	54,700	68,037	18.8	2.9	2,390	16%	59,600	41,000
BVH	Bao Viet 集團	金融	0.3%	53,600	39,789	21.0	1.9	901	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	4.5%	87,100	79,042	21.2	4.7	2,641	49%	88,500	37,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	83,700	160,198	21.2	3.2	812	2%	96,000	63,300
POW	越南天然氣股份總公司	公用服務	0.5%	12,100	28,337	11.7	1.0	14,798	3%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.2%	34,300	54,666	11.1	2.2	5,650	17%	35,000	13,879
HPG	Hoa Phat (和發) 集團股份公司	原材料	11.3%	55,500	248,248	13.7	3.8	30,810	29%	56,300	15,123
MBB	軍隊貿易股份銀行	金融	5.3%	38,200	106,913	10.6	2.1	19,419	23%	38,850	13,226
MSN	Masan 集團股份公司	必需消費品	3.6%	107,000	125,691	83.5	7.8	2,116	33%	115,500	48,900
MWG	世界移動通信投資股份公司	非必需消費品	3.5%	136,500	64,896	15.1	3.8	870	49%	150,000	71,300
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	135,800	146,900	32.4	4.6	2,379	8%	144,800	52,602
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.5%	100,500	22,850	20.2	4.0	497	49%	104,900	49,800
REE	冷機電股份公司	工業	0.7%	57,000	17,616	9.9	1.5	698	49%	61,000	29,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	75,800	36,897	28.1	6.9	3,900	3%	78,000	17,038
TPB	Tien Phong 股份商業銀行	金融	1.9%	37,800	40,509	9.9	2.2	5,715	30%	38,600	15,796
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.3%	19,600	12,096	17.3	1.5	3,294	9%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.4%	43,700	28,224	15.7	2.5	13,138	46%	45,300	13,250
STB	西貢商信銀行 (sacombank)	金融	4.6%	32,400	58,438	21.7	2.0	38,429	12%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	10.0%	53,100	186,111	13.0	2.4	13,550	22%	54,300	17,500
VCB	越南外商貿易股份銀行	金融	3.5%	103,700	384,611	18.2	3.8	1,775	23%	108,500	75,100
VHM	Vinhomes 股份公司	房地產	4.3%	104,000	342,109	13.2	3.8	3,778	23%	112,400	70,000
VIC	Vingroup 集團股份公司	房地產	6.1%	120,000	405,892	55.2	5.0	2,082	14%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	2.4%	106,200	57,519	47.1	3.8	524	19%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.8%	89,900	187,887	19.2	6.0	3,797	55%	117,200	86,100
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	9.1%	69,300	170,114	15.0	3.0	15,952	15%	70,200	19,400
VRE	Vincom Retail 股份公司	房地產	1.4%	30,700	69,760	26.1	2.3	6,143	30%	38,300	24,800



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