

合約出現恢復階段

09/06/2021

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
VN30F2106	1429.9	-55.1	265,915	17/06	11
VN30F2107	1424.5	-52.8	960	15/07	39
VN30F2109	1415.4	-58.9	118	16/09	102
VN30F2112	1416.1	-53.9	176	16/12	193

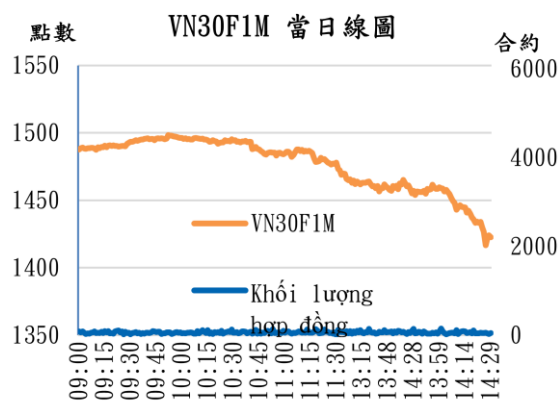
源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2106	265,915	35.8%	32,890	
VN30F2107	960	23.4%	333	
VN30F2109	118	20.4%	273	
VN30F2112	176	104.7%	113	

源自 : Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2106	-9.1	0.9	-10.0
VN30F2107	-14.5	0.9	-15.4
VN30F2109	-23.6	-9.8	-13.8
VN30F2112	-22.9	-14.1	-8.8

源自 : Bloomberg - YSVN



合約走勢

- 4 個期貨合約均收跌 53-59 點。全部 4 個合約與標的指數的基差為 9-23 點的負值。
- VN30F2106 交易量增加 36%，VN30F2107 增加 23%，VN30F2109 增加 20%，VN30F2112 增加 105%。

VN30F1M 的評估

- VN30F2106 繼續加速跌勢至盤中低點 1400 點。同時，RSI 指標已回到超賣趨於，表明可能會出現技術性的恢復。同時，價格仍保持在日線圖的 MA(20)的上方，所以我們期待價格會逐漸得到平衡且開始恢復。
- 盤中的阻力位為 1448 點和更遠是 1460 點。這是目前技術性的恢復階段的阻力位。

投資策略

<p>當天策略 (Intraday)</p>	<p>價格回測 1420 點區時，投資考慮開多頭以進行衝浪，停損於 1418 點，目標為 1440-1448 點。</p> <p>空頭策略則考慮在 1448 和 1460 點阻力位，合約的價格走弱時進行開設。</p>
<p>主要短期趨勢策略 (Daily)</p>	<p>投資者在價格恢復至 1448-1460 點時開空頭，停損於 1465 點。</p>

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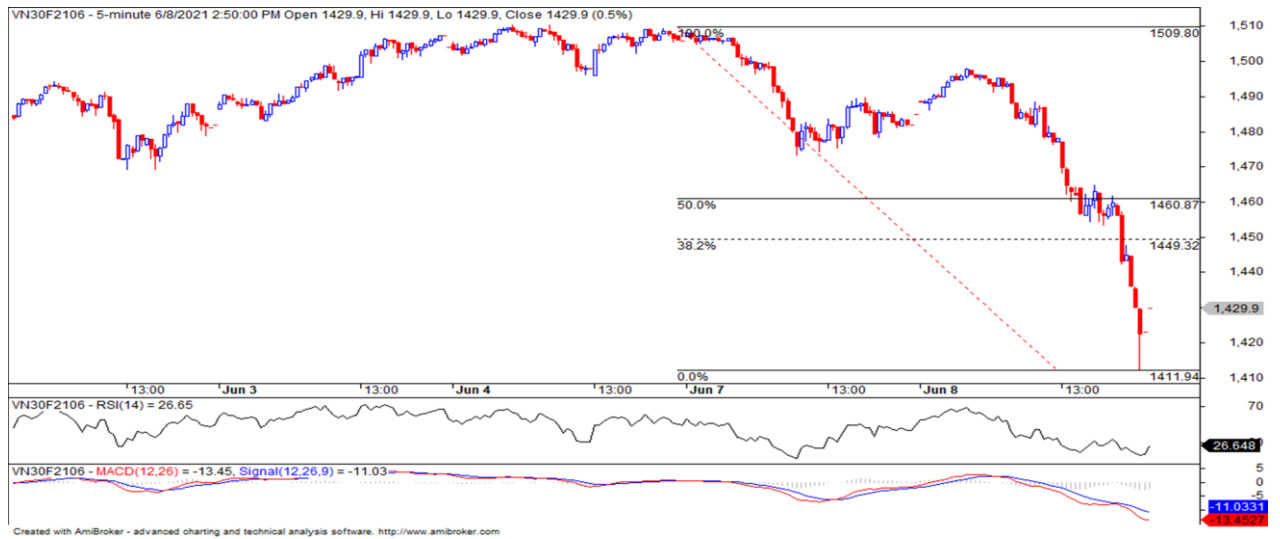
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VN30F1M 合約走勢圖

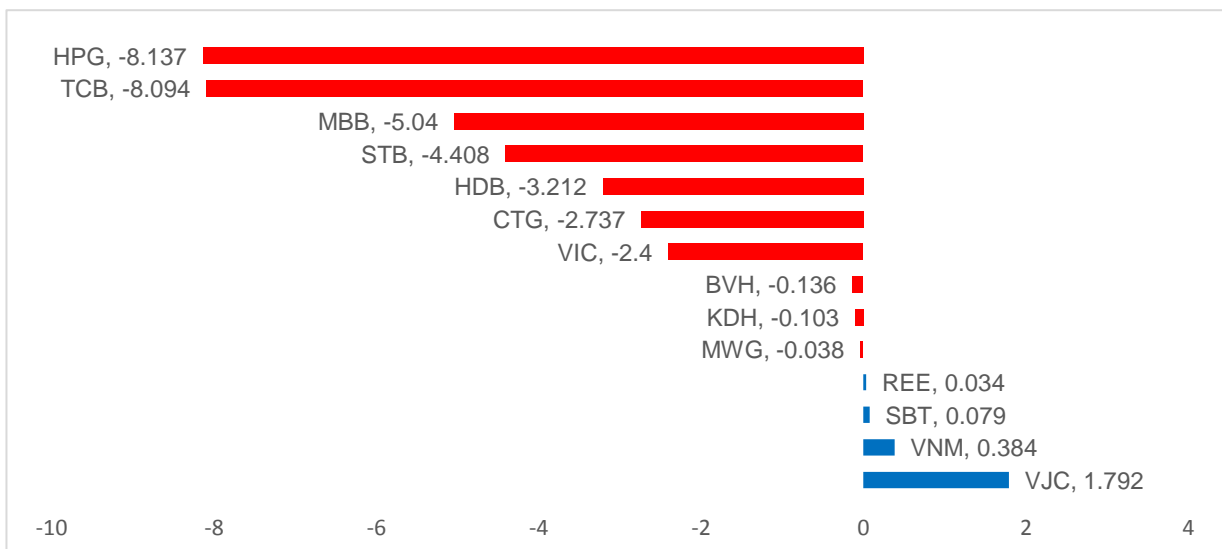


	VN30F2106-Daily	VN30F2106-30M
趨勢	上漲	上漲
支撐 1	1400	1473
支撐 2	1355	1468
阻力 1	1555	1492
阻力 2	1560	1497

VN30-INDEX 指數走勢

VN30-Index 下跌 3.04%，其中 TCB、HPG、MBB 下跌 21.3 個點。相反，VJC、VNM 和 SBT 為指數貢獻了 2.2 分。

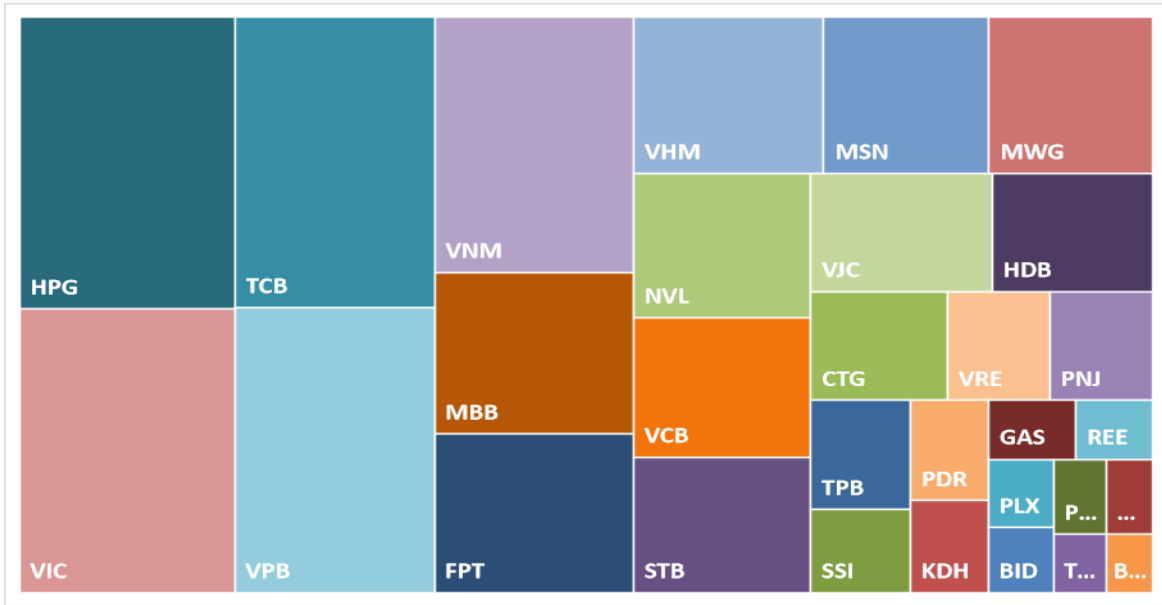
VN30-INDEX 中最有影響力的成分股





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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，交易量和持倉量

日期	VN30F2106	交易量	持倉量
08/06/2021	1,429.9	265,915	32,890
07/06/2021	1,485.0	195,761	32,890
04/06/2021	1,505.9	185,937	27,446
03/06/2021	1,504.0	181,274	30,159
02/06/2021	1,481.8	212,421	28,569
01/06/2021	1,487.6	166,167	26,789
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

日期	VN30F2107	交易量	持倉量
08/06/2021	1424.5	960	333
07/06/2021	1477.3	778	333
04/06/2021	1501.6	317	304
03/06/2021	1498.1	398	272
02/06/2021	1475	440	226
01/06/2021	1481.1	360	241
31/05/2021	1473.8	534	210
28/05/2021	1456.9	474	210
27/05/2021	1422	460	211

日期	VN30F2109	交易量	持倉量
08/06/2021	1,415.4	118	273
07/06/2021	1,474.3	98	273
04/06/2021	1,494.9	64	276
03/06/2021	1,498.0	91	273
02/06/2021	1,475.8	62	270
01/06/2021	1,479.0	78	269
31/05/2021	1,471.6	72	271
28/05/2021	1,451.9	51	271
27/05/2021	1,420.0	114	267

日期	VN30F2112	交易量	持倉量
08/06/2021	1416.1	176	113
07/06/2021	1470	86	113
04/06/2021	1493.8	41	126
03/06/2021	1490	162	131
02/06/2021	1471	109	89
01/06/2021	1473.6	55	90
31/05/2021	1465	165	104
28/05/2021	1449.2	81	104
27/05/2021	1417	56	96



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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%	44,800	180,186	21.9	2.3	3,878	17%	50,600	35,550
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.1%	38,550	21,542	18.0	2.6	3,444	31%	40,200	21,619
CTG	越南工商股份銀行	金融	3.1%	49,000	182,447	10.3	2.0	15,834	25%	54,900	20,400
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.4%	21,900	8,742	8.6	1.5	6,229	15%	27,400	17,750
PLX	越南油氣集團	能量	0.8%	54,700	68,037	18.8	2.9	2,405	16%	59,600	41,000
BVH	Bao Viet 集團	金融	0.4%	57,000	42,312	22.4	2.1	946	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	80,800	73,325	19.7	4.4	2,716	49%	88,500	37,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	88,100	168,619	22.3	3.3	836	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	15,052	3%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.1%	32,300	51,479	10.5	2.1	5,781	17%	36,200	13,879
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.5%	50,000	223,647	12.3	3.4	31,102	27%	56,300	15,123
MBB	軍隊貿易股份銀行	金融	5.3%	37,300	104,394	10.3	2.0	20,024	22%	42,700	13,226
MSN	Masan 集團股份公司	必需消費品	3.6%	104,000	122,167	81.2	7.6	2,178	33%	115,500	48,900
MWG	世界移動通信投資股份公司	非必需消費品	3.6%	136,000	64,659	15.0	3.7	859	49%	150,000	71,300
NVL	Nova 房地產投資集團股份公司	房地產	4.4%	136,000	147,117	32.5	4.6	2,369	8%	144,800	52,898
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.5%	96,000	21,827	19.3	3.8	500	49%	104,900	49,800
REE	冷機電股份公司	工業	0.7%	56,000	17,307	9.7	1.5	693	49%	61,000	29,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.4%	82,300	40,061	30.5	7.5	3,944	3%	85,000	17,038
TPB	Tien Phong 股份商業銀行	金融	1.8%	35,000	37,509	9.2	2.0	5,547	30%	40,900	15,796
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.4%	21,200	13,084	18.7	1.7	3,221	9%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.5%	44,000	28,748	15.9	2.5	13,332	47%	50,000	13,250
STB	西貢商信銀行 (sacombank)	金融	4.2%	28,600	51,584	19.1	1.7	39,763	11%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	9.6%	49,500	173,493	12.2	2.2	14,144	22%	55,200	17,500
VCB	越南外商貿易股份銀行	金融	3.5%	100,000	370,888	17.5	3.7	1,953	23%	108,500	75,100
VHM	Vinhomes 股份公司	房地產	4.4%	105,300	346,386	13.4	3.8	3,889	23%	112,400	70,000
VIC	Vingroup 集團股份公司	房地產	6.2%	119,800	405,215	55.1	5.0	2,231	14%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	2.7%	117,200	63,477	52.0	4.2	519	19%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	8.0%	89,700	187,469	19.2	6.0	3,848	55%	117,200	86,100
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	9.7%	71,500	175,515	15.5	3.1	19,630	15%	72,000	19,400
VRE	Vincom Retail 股份公司	房地產	1.5%	31,650	71,919	26.9	2.4	6,385	30%	38,300	24,800



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