

## 觀察 1500-1504 點區的發展

15/06/2021

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	1497.5	4.3	201,687	17/06	5
VN30F2107	1491.0	11.7	2057	15/07	33
VN30F2109	1484.0	13.9	75	16/09	96
VN30F2112	1477.7	13.6	112	16/12	187

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2106	201,687	-12.7%	31,173	
VN30F2107	2,057	98.7%	984	
VN30F2109	75	0.0%	295	
VN30F2112	112	-4.3%	140	

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	2.0	5.6	-3.6
VN30F2107	-4.5	5.6	-10.1
VN30F2109	-11.5	-17.5	6.0
VN30F2112	-17.8	-23.5	5.7

源自: Bloomberg - YSVN

### 合約走勢

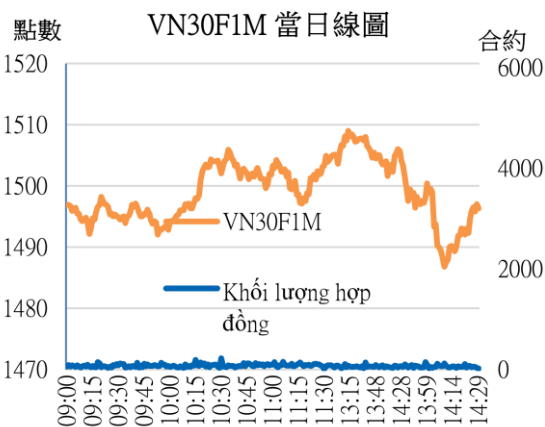
- 4 份期貨合約收漲 4-14 點。VN30F2106 的基差保持在 2 點的正位置，而其餘 3 個合約的基差為負值的 5-18 點。
- VN30F2106 交易量下降 13%，VN30F2107 上升 99%，VN30F2109 保持不變，VN30F2112 下降 4%。

### VN30F1M 的評估

- VN30F2106 回落至 1510 點附近的舊峰值，表明回調風險正在形成。MACD 在 15 分鐘幀內向下與信號線交叉，顯示 1510 點區正在形成短期下跌趨勢。同時，RSI 在背離信號顯示漲勢正減弱後也開始走弱。
- 因此，在下個交易日，當價格圖表形成雙頂形態時，VN30F2106 從 1500-1504 點回落時，修正方案將得到確認。

### 投資策略

當天策略 (Intraday)	下個交易日中，投資者應優先做空策略，尤其是合約在恢復階段不能突破 1500-1504 點，停損於 1505 點，目標為 1460 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1500-1504 點開空頭，停損於 1515 點。



Pham Tan Phat

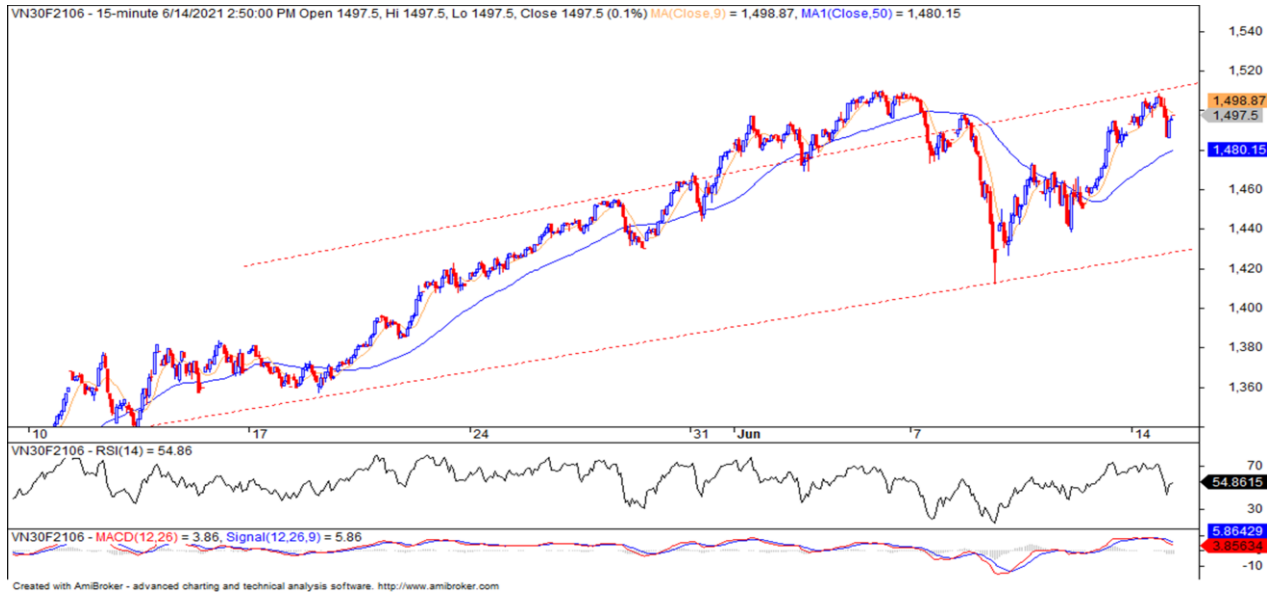
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### VN30F1M 合約走勢圖

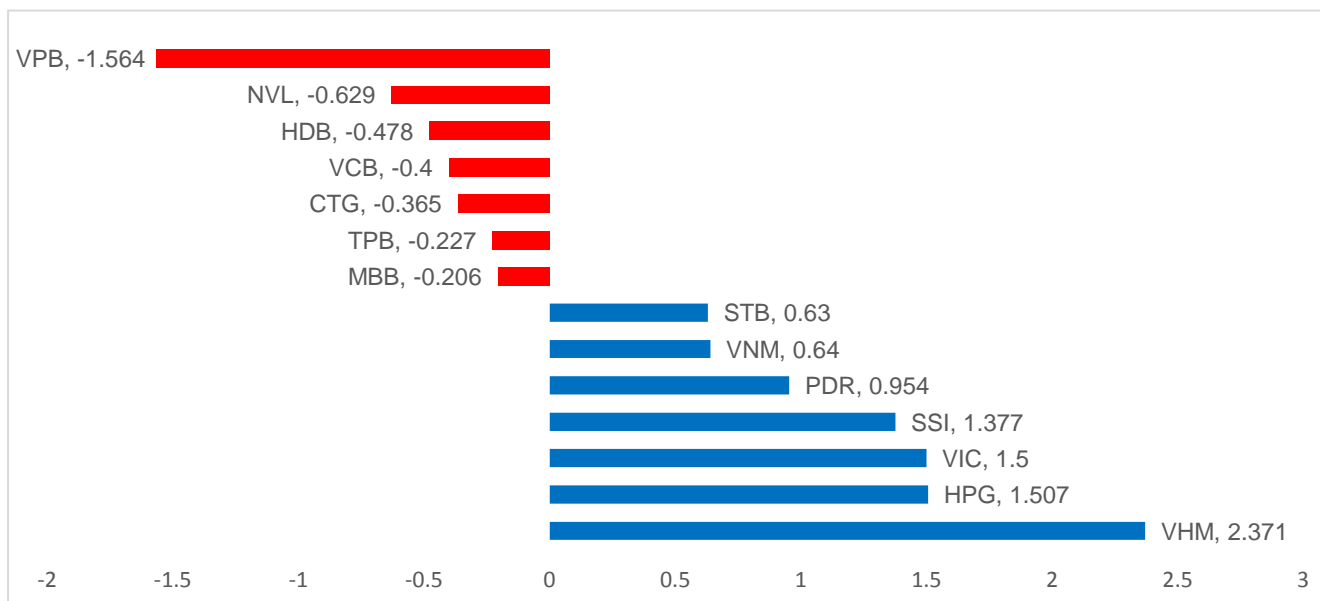


	VN30F2106-Daily	VN30F2106-30M
趨勢	橫盤	下跌
支撐 1	1411	1483
支撐 2	1355	1460
阻力 1	1517	1500
阻力 2	1560	1488

### VN30-INDEX 指數走勢

VN30-Index 上漲 0.53%，其中 VHM、HPG、VIC 貢獻近 5.4 點。不利的是，VPB、NVL 和 HDB 下跌了近 2.66 點。

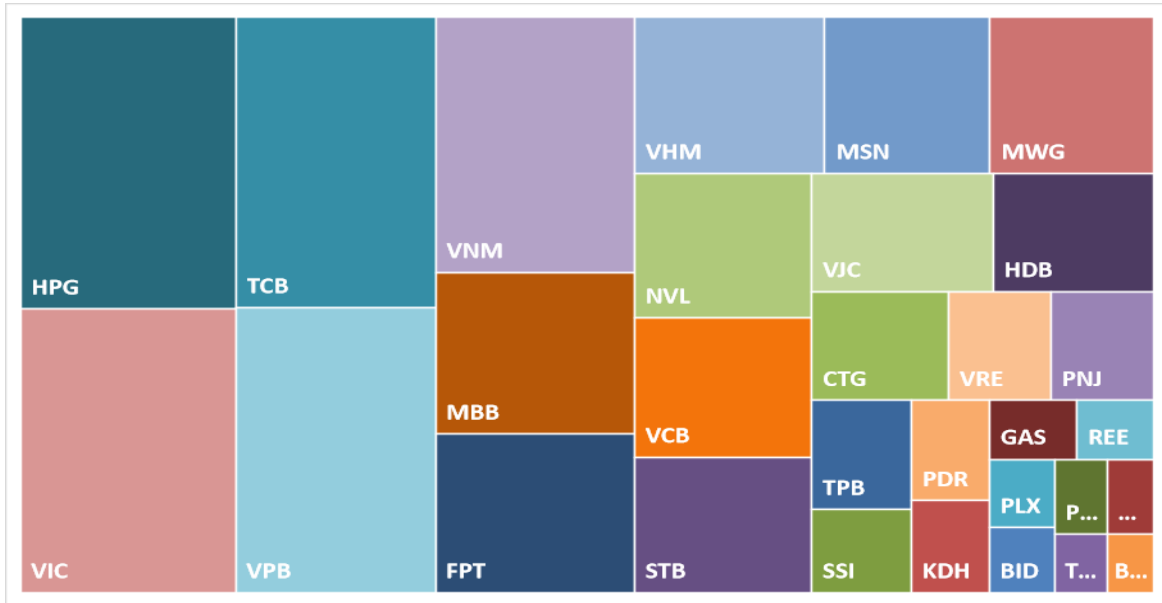
### VN30-INDEX 中最有影響力的成分股





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### VN30-INDEX 中的資本化



### VHM 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
14/06/2021	1,497.5	201,687	31,173
11/06/2021	1,493.2	231,157	31,173
10/06/2021	1,453.0	344,106	30,114
09/06/2021	1,459.0	301,935	32,287
08/06/2021	1,429.9	266,105	32,491
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

日期	VN30F2107	交易量	持倉量
14/06/2021	1491	2,057	984
11/06/2021	1479.3	1,035	984
10/06/2021	1445.9	1,033	557
09/06/2021	1451	765	472
08/06/2021	1424.5	960	419
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

日期	VN30F2109	交易量	持倉量
14/06/2021	1,484.0	75	295
11/06/2021	1,470.1	75	295
10/06/2021	1,446.2	69	281
09/06/2021	1,450.0	151	284
08/06/2021	1,433.4	118	294
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

日期	VN30F2112	交易量	持倉量
14/06/2021	1477.7	112	140
11/06/2021	1464.1	117	140
10/06/2021	1432.3	88	140
09/06/2021	1443.3	143	143
08/06/2021	1416.1	176	153
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



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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%	44,900	180,589	21.9	2.3	4,050	17%	50,600	35,550
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.1%	36,900	22,682	19.0	2.7	3,880	31%	37,100	19,697
CTG	越南工商股份銀行	金融	3.2%	52,500	195,479	11.0	2.1	16,138	25%	54,900	20,400
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.4%	22,200	8,862	8.7	1.5	6,199	15%	27,400	17,750
PLX	越南油氣集團	能量	0.7%	55,000	68,410	18.9	2.9	2,459	17%	59,600	41,000
BVH	Bao Viet 集團	金融	0.4%	60,000	44,539	23.5	2.2	979	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	83,800	76,046	20.4	4.5	2,740	49%	88,500	37,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	89,500	171,299	22.7	3.4	822	2%	96,000	63,300
POW	越南天然氣股份總公司	公用服務	0.5%	12,200	28,571	11.8	1.0	14,291	3%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.1%	34,100	54,347	11.0	2.2	5,910	17%	36,200	13,879
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.8%	53,600	239,749	13.2	3.6	31,718	27%	56,300	15,648
MBB	軍隊貿易股份銀行	金融	5.4%	39,300	109,991	10.9	2.1	20,530	22%	42,700	13,226
MSN	Masan 集團股份公司	必需消費品	3.6%	106,900	126,199	83.5	7.8	2,171	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%	138,100	65,657	15.3	3.8	845	49%	150,000	71,300
NVL	Nova 房地產投資集團股份公司	房地產	4.4%	103,900	152,490	33.7	4.8	3,165	8%	107,200	39,352
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	97,000	22,055	19.5	3.8	503	49%	104,900	49,800
REE	冷機電股份公司	工業	0.6%	55,500	17,152	9.6	1.4	678	49%	61,000	30,250
PDR	Phat Dat 開發房地產股份公司	房地產	1.5%	91,400	44,491	33.9	8.4	4,001	3%	92,100	17,038
TPB	Tien Phong 股份商業銀行	金融	1.8%	36,300	38,902	9.5	2.1	5,604	30%	40,900	15,878
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.4%	21,300	13,145	18.8	1.7	3,210	9%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.7%	53,000	34,628	19.1	3.0	13,839	47%	53,600	13,250
STB	西貢商信銀行 (sacombank)	金融	4.3%	30,800	55,553	20.6	1.9	40,670	11%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	9.8%	52,700	184,709	12.9	2.4	14,826	22%	55,200	17,500
VCB	越南外商貿易股份銀行	金融	3.4%	102,000	378,305	17.9	3.7	2,003	23%	108,500	75,100
VHM	Vinhomes 股份公司	房地產	4.5%	109,900	361,518	14.0	4.0	3,987	23%	112,400	70,000
VIC	Vingroup 集團股份公司	房地產	6.0%	120,000	405,892	55.2	5.0	2,284	14%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	2.6%	115,700	62,664	51.3	4.1	527	18%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.9%	92,500	193,321	19.8	6.2	3,887	55%	117,200	86,100
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	9.3%	70,900	174,042	15.3	3.1	22,101	15%	72,200	19,400
VRE	Vincom Retail 股份公司	房地產	1.4%	31,950	72,601	27.2	2.4	6,505	30%	38,300	24,800



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