

## 6 月期貨合約到期前橫盤整理

16/06/2021

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	1491.0	-6.5	243,306	17/06	4
VN30F2107	1488.6	-2.4	5534	15/07	32
VN30F2109	1483.8	-0.2	74	16/09	95
VN30F2112	1476.0	-1.7	89	16/12	186

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2106	243,306	20.0%	31,301	
VN30F2107	5,534	169.0%	1578	
VN30F2109	74	-1.3%	290	
VN30F2112	89	-20.5%	123	

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	4.0	2.0	2.0
VN30F2107	1.6	2.0	-0.4
VN30F2109	-3.2	-11.5	8.3
VN30F2112	-11.0	-17.8	6.8

源自：Bloomberg - YSVN

### 合約走勢

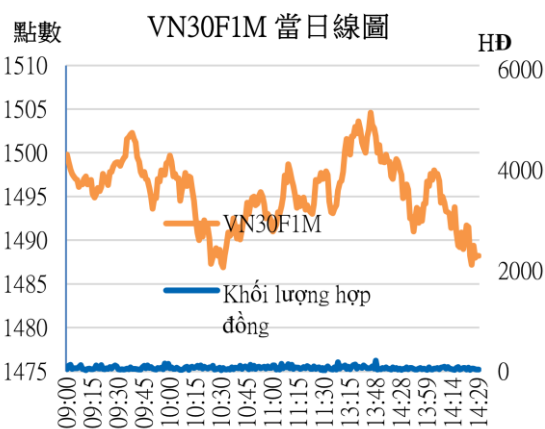
- 4 個期貨合約收於 0-7 點。VN30F2106 的基差保持在 4 點的正數，而 VN30F2107 也記錄了近 2 點的正數。其餘 2 個期貨合約的基差為負值的 3-11 點。
- VN30F2106 的成交量增加了 20%，儘管該合約在周四到期，VN30F2107 增加了 169%，VN30F2109 減少了 1%，VN30F2112 減少了 21%。

### VN30F1M 的評估

- VN30F2106 在 1510 點的舊高點下方形成橫盤走勢。但 15 分鐘時價格收於均線（9）和均線（50）下方，MACD 仍位於該線下方，表明盤中走勢仍為下跌為主。與此同時，價格正在分別低於前一個頂值的 1510 和 1505 點形成新的頂值。
- 因此，下一個交易日，當 VN30F2106 從 1496-1500 點回落並突破 1486 點時，回調情景將更加清晰。

### 投資策略

當天策略 (Intraday)	由於盤中走勢陷入橫盤狀態，投資者可暫時限制開倉或在區間內交易。價格上破 1486 點考慮開空頭，停損於 1489 點，目標為 1470 點。
主要短期趨勢策略 (Daily)	投資者繼續持有空頭，停損於 1505 點



Pham Tan Phat

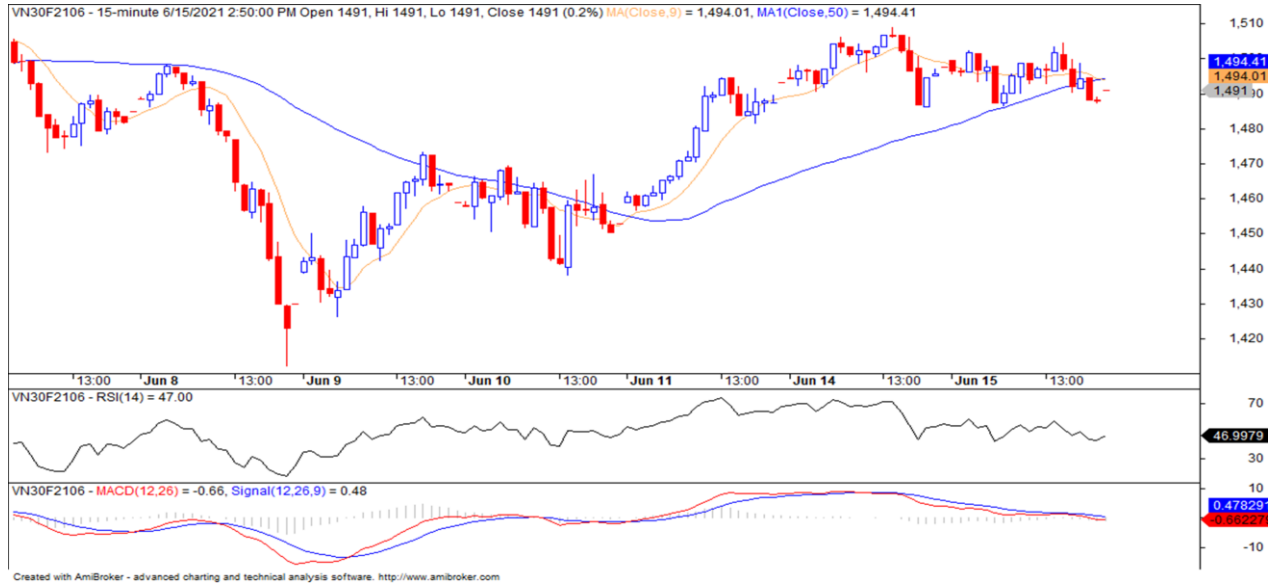
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### VN30F1M 合約走勢圖

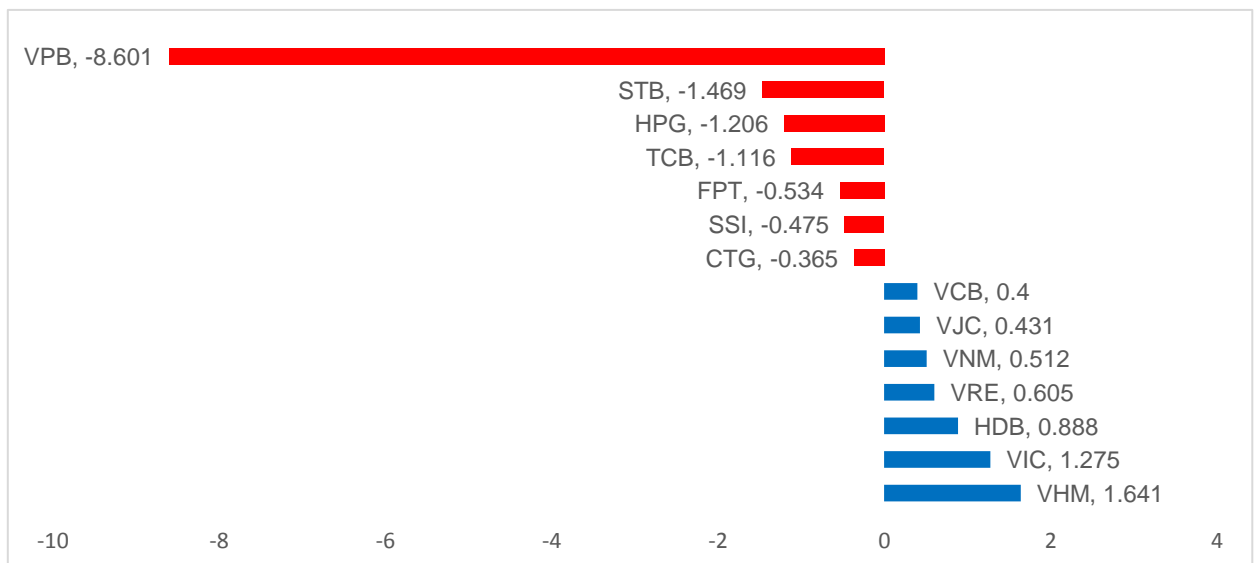


	VN30F2106-Daily	VN30F2106-30M
趨勢	橫盤	下跌
支撐 1	1411	1486
支撐 2	1355	1470
阻力 1	1517	1496
阻力 2	1560	1505

### VN30-INDEX 指數走勢

VN30-Index 下跌 0.57%，其中 VPB、HPG、STB 令指數失去了近 11.3 點。相反，VHM、VIC 和 HDB 貢獻超過 3.8 點。

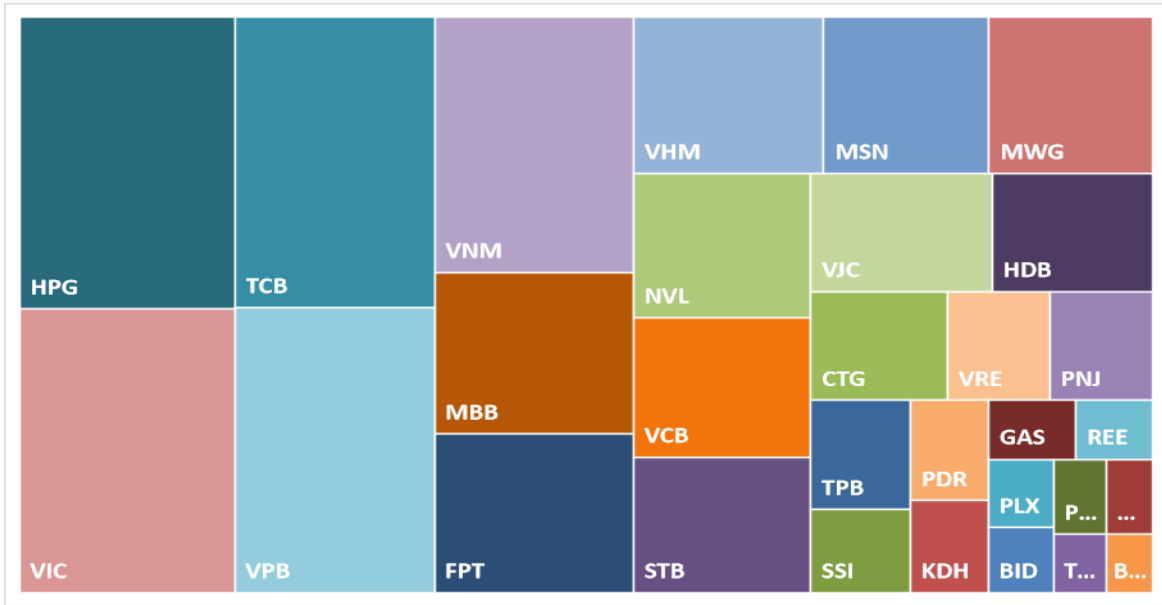
### VN30-INDEX 中最有影響力的成分股



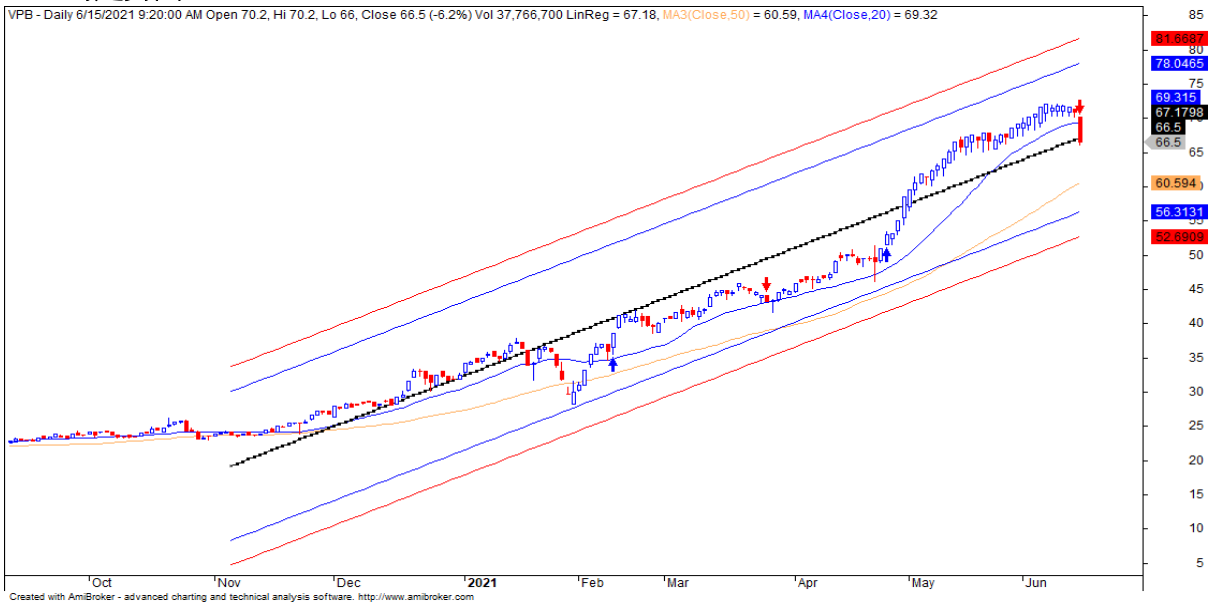


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### VN30-INDEX 中的資本化



### 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	VN30F2106	交易量	持倉量
15/06/2021	1,491.0	243,306	31,301
14/06/2021	1,497.5	202,777	31,301
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

日期	VN30F2107	交易量	持倉量
15/06/2021	1488.6	5,534	1,578
14/06/2021	1491	2,057	1,578
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

日期	VN30F2109	交易量	持倉量
15/06/2021	1,483.8	74	290
14/06/2021	1,484.0	75	290
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

日期	VN30F2112	交易量	持倉量
15/06/2021	1476	89	123
14/06/2021	1477.7	112	123
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



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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	4,102	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	3,934	31%	37,100	19,697
CTG	越南工商股份銀行	金融	3.2%	52,100	193,989	10.9	2.1	16,386	25%	54,900	20,400
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.4%	22,300	8,902	8.7	1.5	6,301	15%	27,400	17,750
PLX	越南油氣集團	能量	0.7%	54,800	68,161	18.8	2.9	2,519	17%	59,600	41,000
BVH	Bao Viet 集團	金融	0.4%	61,200	45,430	24.0	2.2	1,028	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	83,200	75,501	20.3	4.5	2,759	49%	88,500	37,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	88,700	169,767	22.5	3.4	849	2%	96,000	63,300
POW	越南天然氣股份總公司	公用服務	0.5%	12,050	28,220	11.6	1.0	14,259	3%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.2%	34,750	55,383	11.2	2.3	5,955	17%	36,200	13,879
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.8%	53,200	237,960	13.1	3.6	32,081	26%	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	20,725	22%	42,700	13,226
MSN	Masan 集團股份公司	必需消費品	3.6%	106,500	125,727	83.1	7.7	2,201	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%	137,900	65,562	15.2	3.8	856	49%	150,000	71,300
NVL	Nova 房地產投資集團股份公司	房地產	4.4%	104,000	152,636	33.7	4.8	3,148	8%	107,200	39,352
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	96,000	21,827	19.3	3.8	509	49%	104,900	49,800
REE	冷機電股份公司	工業	0.7%	56,900	17,585	9.9	1.5	678	49%	61,000	30,250
PDR	Phat Dat 開發房地產股份公司	房地產	1.5%	92,500	45,026	34.3	8.5	4,004	3%	92,900	17,038
TPB	Tien Phong 股份商業銀行	金融	1.8%	36,000	38,580	9.4	2.1	5,574	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%	20,500	12,652	18.1	1.6	3,015	9%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.7%	52,000	33,975	18.7	3.0	14,084	47%	53,600	13,250
STB	西貢商信銀行 (sacombank)	金融	4.2%	30,100	54,290	20.1	1.8	40,877	12%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	9.8%	52,300	183,307	12.8	2.3	14,956	22%	55,200	17,500
VCB	越南外商貿易股份銀行	金融	3.5%	102,800	381,273	18.0	3.8	2,022	23%	108,500	75,100
VHM	Vinhomes 股份公司	房地產	4.6%	112,600	370,399	14.3	4.1	4,115	23%	113,100	70,000
VIC	Vingroup 集團股份公司	房地產	6.1%	121,700	411,642	56.0	5.1	2,316	14%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	2.6%	117,000	63,369	51.9	4.2	527	18%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	8.0%	92,900	194,157	19.8	6.2	3,945	55%	117,200	86,100
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.7%	66,500	163,241	14.4	2.9	22,748	15%	72,200	19,400
VRE	Vincom Retail 股份公司	房地產	1.5%	32,850	74,646	27.9	2.5	6,608	30%	38,300	24,800



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