

繼續測試舊頂值

28/06/2021

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
VN30F2107	1505.0	17.0	186,128	15/07	20
VN30F2108	1499.1	17.5	571	19/08	55
VN30F2109	1496.0	17.9	45	16/09	83
VN30F2112	1496.0	19.9	61	16/12	174

源自: Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2107	186,128	-9.5%	27,006	
VN30F2108	571	26.3%	182	
VN30F2109	45	-21.1%	304	
VN30F2112	61	38.6%	222	

源自: Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2107	4.7	1.0	3.7
VN30F2108	-1.2	1.0	-2.2
VN30F2109	-4.3	-8.9	4.6
VN30F2112	-4.3	-10.9	6.6

源自: Bloomberg - YSVN

合約走勢

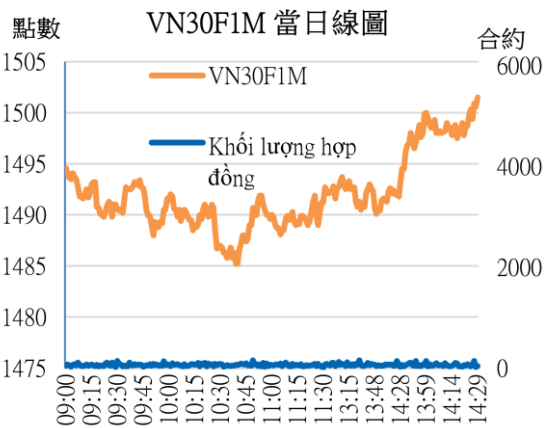
- 4 份期貨合約強勢上漲，漲幅 17-20 點。VN30F2107 的基差保持在近 5 點的正值，而其餘 3 個合約的基差為 1-4 點的負值。
- VN30F2107 交易量下降 10%，VN30F2108 上升 26%，VN30F2109 下降 21%，VN30F2112 上升 39%。

VN30F1M 的評估

- VN30F2107 在接近尾盤時上漲，價格圖表仍在根據上升楔形模式移動。同時，價格在 1506 點逼近對應形態的上限，因此我們認為上漲空間不大。同時，RSI 和 MACD 也出現下跌的背離，表明漲勢正在減弱。
- 相應地，VN30F2107 預計在下週的交易日將出現劇烈波動，上方阻力位在 1506-1507 點附近，支撐位在 1486 點附近；或當 Rising Wedge 形態完成時，支撐位將在 1410 點附近。

投資策略

當天策略 (Intraday)	投資者在下一個交易日優先空頭的策略，入場點是 1506-1507 點，停損於 1508 點，目標為 1486 點附近，或 1478 點。
主要短期趨勢策略 (Daily)	VN30F2107 在大範圍內橫盤整理，因此投資者目前應等待明確的趨勢信號。



Pham Tan Phat
高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880



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VN30F1M 合約走勢圖

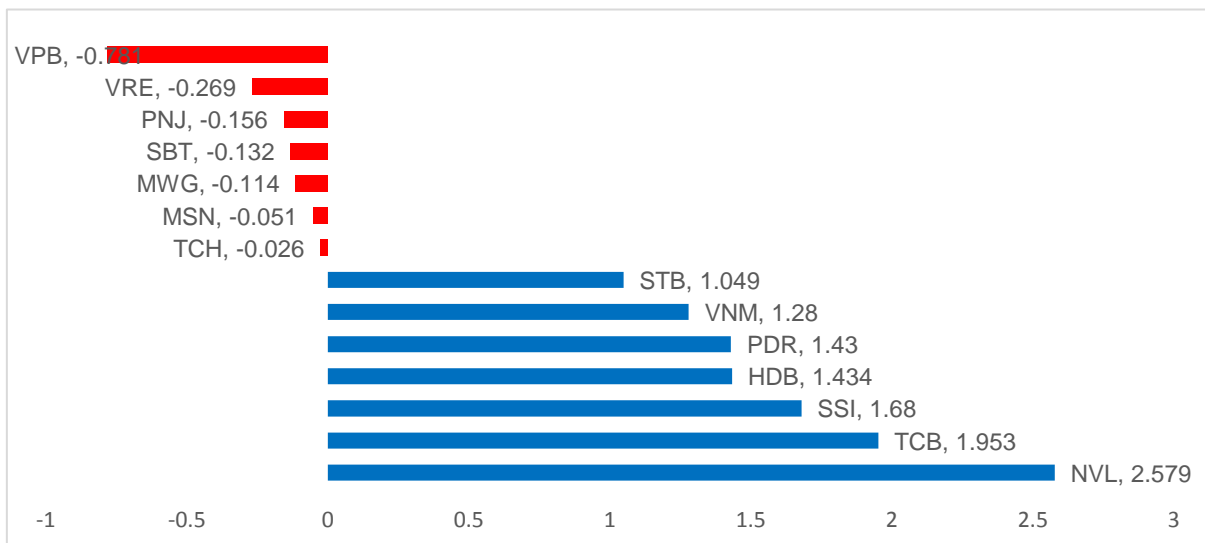


	VN30F2107-Daily	VN30F2107-15M
趨勢	橫盤	上漲
支撐 1	1411	1486
支撐 2	1355	1478
阻力 1	1505	1506
阻力 2	1510	1508

VN30-INDEX 指數走勢

VN30-Index 上漲 0.9%，其中 NVL、TCB 和 SSI 貢獻超過 6.1 點。相反，VPB、VRE、PNJ 取走指數超過 1.2 點。

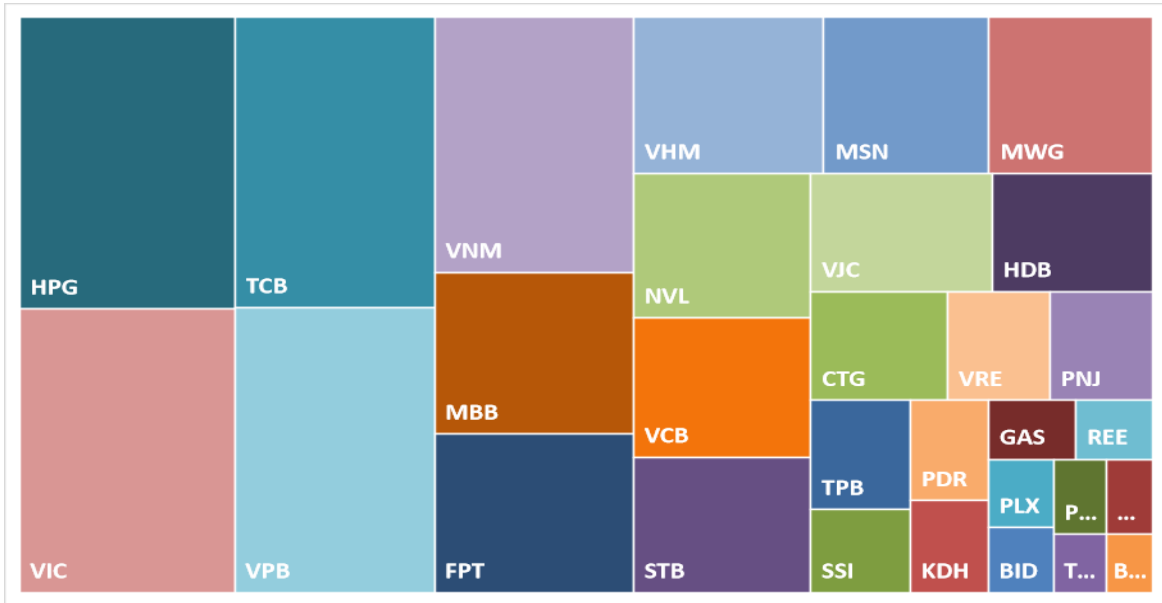
VN30-INDEX 中最有影響力的成分股



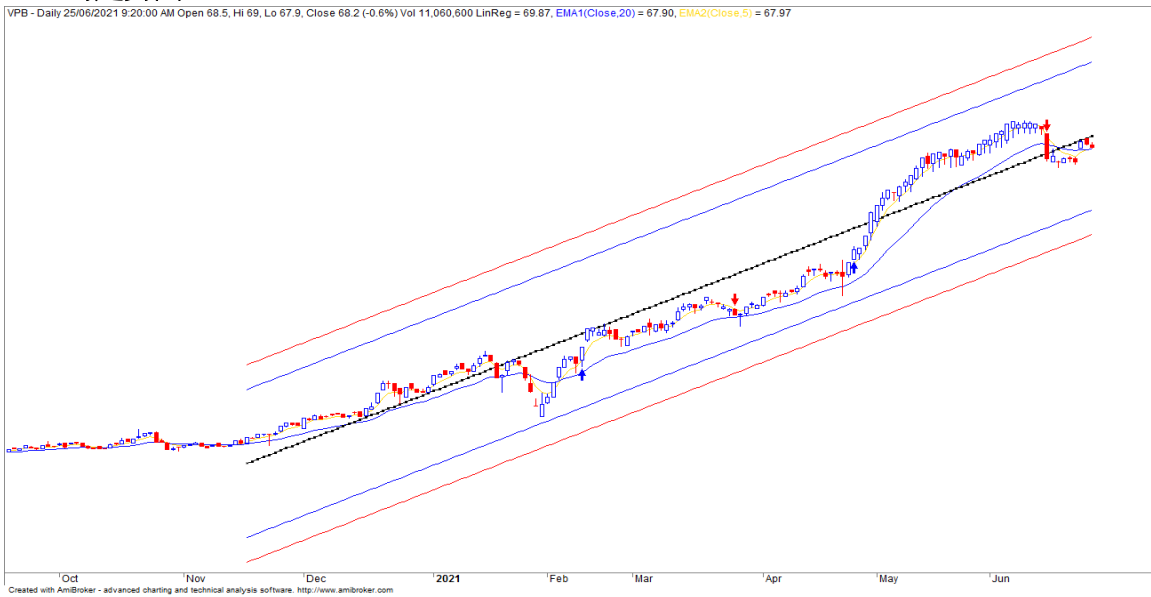


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VN30-INDEX 中的資本化



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	VN30F2107	交易量	持倉量
25/06/2021	1,505.0	186,128	27,006
24/06/2021	1,488.0	205,558	27,006
23/06/2021	1,490.4	207,102	27,110
22/06/2021	1,490.4	151,809	26,894
21/06/2021	1,474.1	199,586	24,432
18/06/2021	1,485.0	211,415	22,086
17/06/2021	1,461.9	179,293	22,086
16/06/2021	1,468.9	252,886	22,086
15/06/2021	1,491.0	244,831	28,771

日期	VN30F2108	交易量	持倉量
25/06/2021	1499.1	571	182
24/06/2021	1481.6	452	182
23/06/2021	1484.5	371	155
22/06/2021	1487	355	153
21/06/2021	1470.7	410	116
18/06/2021	1483.5	403	14,245
17/06/2021	1467	24,493	14,245
16/06/2021	1470	12,265	8,705
15/06/2021	1488.6	5,904	4,197

日期	VN30F2109	交易量	持倉量
25/06/2021	1,478.1	57	304
24/06/2021	1,481.3	52	308
23/06/2021	1,486.6	27	298
22/06/2021	1,470.0	11	289
21/06/2021	1,479.0	114	0
18/06/2021	1,464.9	107	285
17/06/2021	1,465.8	76	285
16/06/2021	1,483.8	74	278
15/06/2021	1,484.0	75	290

日期	VN30F2112	交易量	持倉量
25/06/2021	1496	61	222
24/06/2021	1476.1	44	222
23/06/2021	1481	73	212
22/06/2021	1482	54	196
21/06/2021	1463.5	937	209
18/06/2021	1470.3	56	299
17/06/2021	1464.9	107	299
16/06/2021	1465.8	76	285
15/06/2021	1483.8	74	278



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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%	45,550	183,203	22.2	2.3	4,052	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	23,117	19.1	2.7	3,933	32%	37,900	19,697
CTG	越南工商股份銀行	金融	3.3%	53,800	200,319	11.3	2.2	16,845	25%	54,900	20,400
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.4%	22,050	8,802	8.6	1.5	6,516	14%	27,400	17,750
PLX	越南油氣集團	能量	0.7%	56,500	70,275	19.4	3.0	2,594	17%	59,600	41,000
BVH	Bao Viet 集團	金融	0.4%	58,300	43,277	22.9	2.1	1,102	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	85,200	77,316	20.8	4.6	2,681	49%	88,500	37,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	98,000	187,567	24.8	3.7	918	3%	98,000	63,300
POW	越南天然氣股份總公司	公用服務	0.5%	12,150	28,454	11.7	1.0	13,528	3%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.2%	35,300	56,260	11.4	2.3	5,801	17%	36,200	13,879
HPG	Hoa Phat (和發) 集團股份公司	原材料	10.2%	50,700	226,777	12.5	3.4	32,458	27%	56,300	15,667
MBB	軍隊貿易股份銀行	金融	5.8%	42,100	117,828	11.7	2.3	21,869	21%	42,750	13,226
MSN	Masan 集團股份公司	必需消費品	3.6%	106,400	125,609	83.1	7.7	2,214	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%	143,700	68,319	15.9	4.0	861	49%	150,000	71,300
NVL	Nova 房地產投資集團股份公司	房地產	5.0%	119,100	175,506	38.6	5.5	3,042	8%	119,500	41,902
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.4%	97,400	22,146	19.6	3.8	507	49%	104,900	49,800
REE	冷機電股份公司	工業	0.6%	56,500	17,461	9.8	1.5	668	49%	61,000	30,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.5%	89,600	46,243	33.2	8.2	4,086	4%	92,900	17,076
TPB	Tien Phong 股份商業銀行	金融	1.8%	35,900	38,152	9.4	2.1	5,444	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%	20,900	12,899	18.5	1.6	3,309	9%	25,300	13,000
SSI	SSI 西貢證券股份公司	金融	1.7%	53,700	35,169	19.3	3.0	14,362	46%	53,700	13,250
STB	西貢商信銀行 (sacombank)	金融	4.1%	29,500	53,208	19.7	1.8	40,311	12%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	9.6%	51,600	180,853	12.7	2.3	15,467	22%	55,200	17,500
VCB	越南外商貿易股份銀行	金融	3.7%	112,600	417,620	19.7	4.1	2,095	23%	112,800	75,100
VHM	Vinhomes 股份公司	房地產	4.5%	112,100	368,755	14.2	4.0	4,349	23%	116,000	70,900
VIC	Vingroup 集團股份公司	房地產	5.9%	117,500	397,436	54.0	4.9	2,328	14%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	2.6%	115,900	62,773	51.4	4.1	530	18%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.7%	89,700	187,469	19.2	6.0	3,946	55%	117,200	86,100
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.9%	68,200	167,414	14.7	3.0	24,532	15%	72,200	19,400
VRE	Vincom Retail 股份公司	房地產	1.4%	31,600	71,805	26.9	2.4	6,489	31%	38,300	24,800



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元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Lý Thị Hiên

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Khổng Hữu Hiệp

高級分析專員

+84 28 3622 6868 ext 3912

hiiep.khong@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

高級分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Phạm Đắc Thành

北部區域經理

+84 28 3622 6868 ext 3416

thanh.pham@yuanta.com.vn

Nguyễn Mạnh Hoat

南部區域經理（胡志明市）

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

Lương Kỳ Ty

堤岸分行經理

+84 28 3622 6868 ext 3653

ty.luong@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868 ext 3701

phong.bui@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn

Đinh Thị Thu Cúc

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn



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