

VN30F2107 合約到期

15/07/2021

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	1409.0	-37.9	320,253	15/07	3
VN30F2108	1412.9	-32.1	11776	19/08	38
VN30F2109	1418.9	-10.3	131	16/09	66
VN30F2112	1406.0	-36.3	104	16/12	157

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2107	320,253	-9.6%	32,188	
VN30F2108	11,776	86.3%	1666	
VN30F2109	131	-28.0%	244	
VN30F2112	104	-11.1%	220	

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	-1.3	6.0	-7.3
VN30F2108	2.6	6.0	-3.4
VN30F2109	8.6	-11.7	20.3
VN30F2112	-4.3	1.4	-5.7

源自：Bloomberg - YSVN

合約走勢

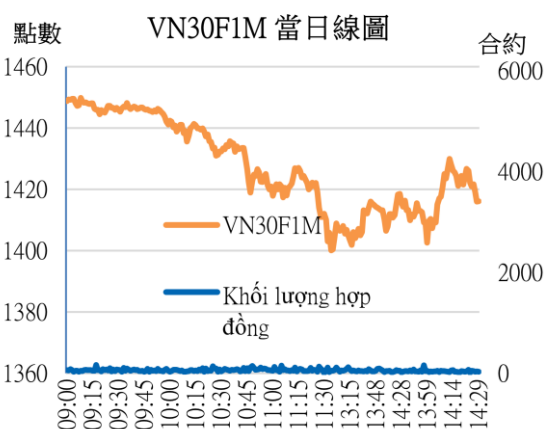
- 4 個期貨合約繼續以下跌趨勢為主，收盤下跌 10-38 點。VN30F2107 到期日臨近，因此其的基差略有折扣。
- VN30F2107 交易量下降 10%，VN30F2108 上升 86%，VN30F2109 下降 28%，VN30F2112 下降 11%。

VN30F1M 的評估

- VN30F2107 修正至 1396 附近的最低水平，但 MACD 和 RSI 顯示上漲背離信號。同時，價格很可能已經從 1566 點完成了下跌趨勢的第 5 波。趨勢跟踪指標也在 15 分鐘幀處發出多頭的信號。
- 下个交易日，VN30F2107 預計將在 1396 點觸底，處於復蘇階段，最近阻力位在 1455 點和更遠是 1465 點。

投資策略

當天策略 (Intraday)	VN30F2107 折價接近 1403 點時，投資者則可以考慮多頭的策略，停損 1397 點。 空頭的策略考慮在 VN30F2107 的 1435 點或 1455 點開設。
主要短期趨勢策略 (Daily)	投資者繼續觀察市場，等待復甦階段出現的入場點，以及合約即將到期。



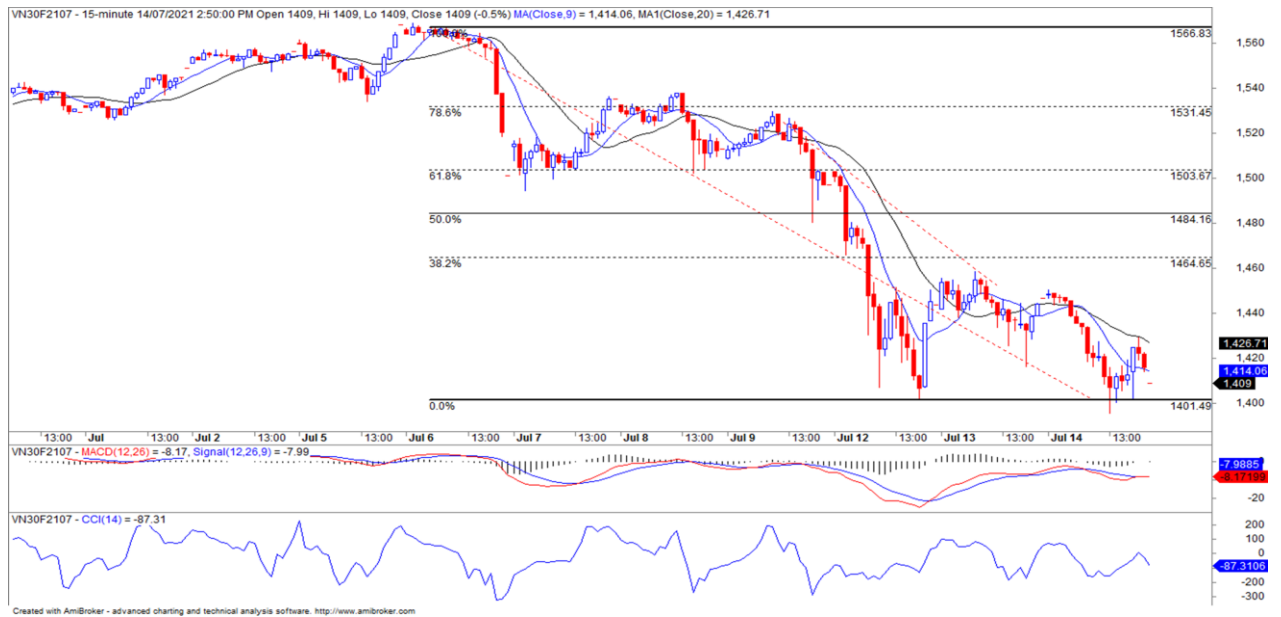
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VN30F1M 合約走勢圖

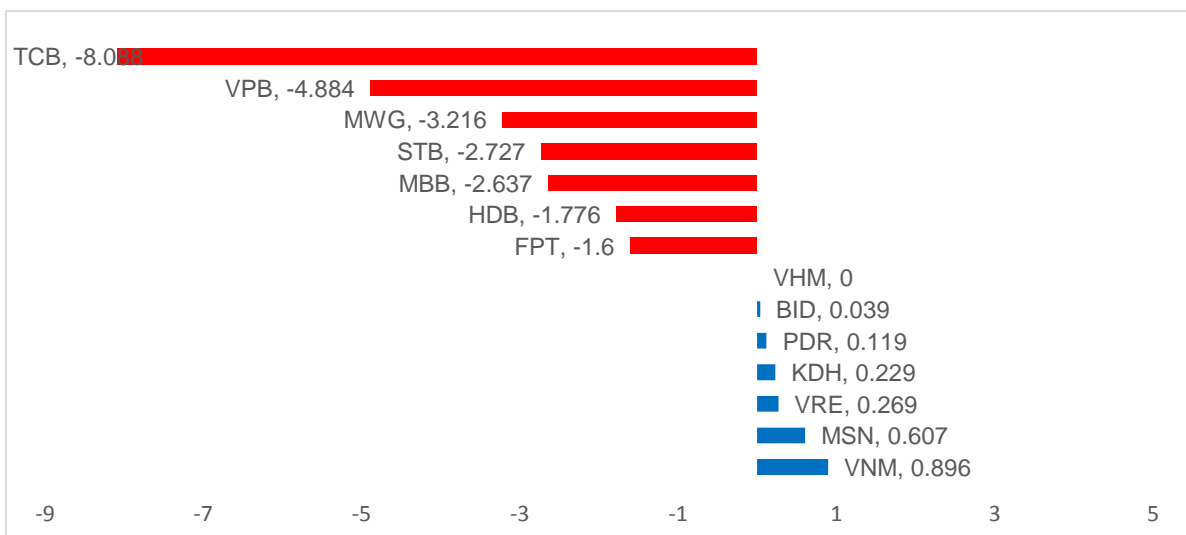


	VN30F2107-Daily	VN30F2107-15M
趨勢	下跌	上漲
支撐 1	1360	1403
支撐 2	1355	1397
阻力 1	1478	1435
阻力 2	1516	1455

VN30-INDEX 指數走勢

VN30-Index 下跌 2.12%，其中 TCB、VPB 和 MWG 下跌超過 16.2 個點。上漲的方面來看，VNM、MSN 和 VRE 為指數做出了積極的貢獻，但並不顯著。

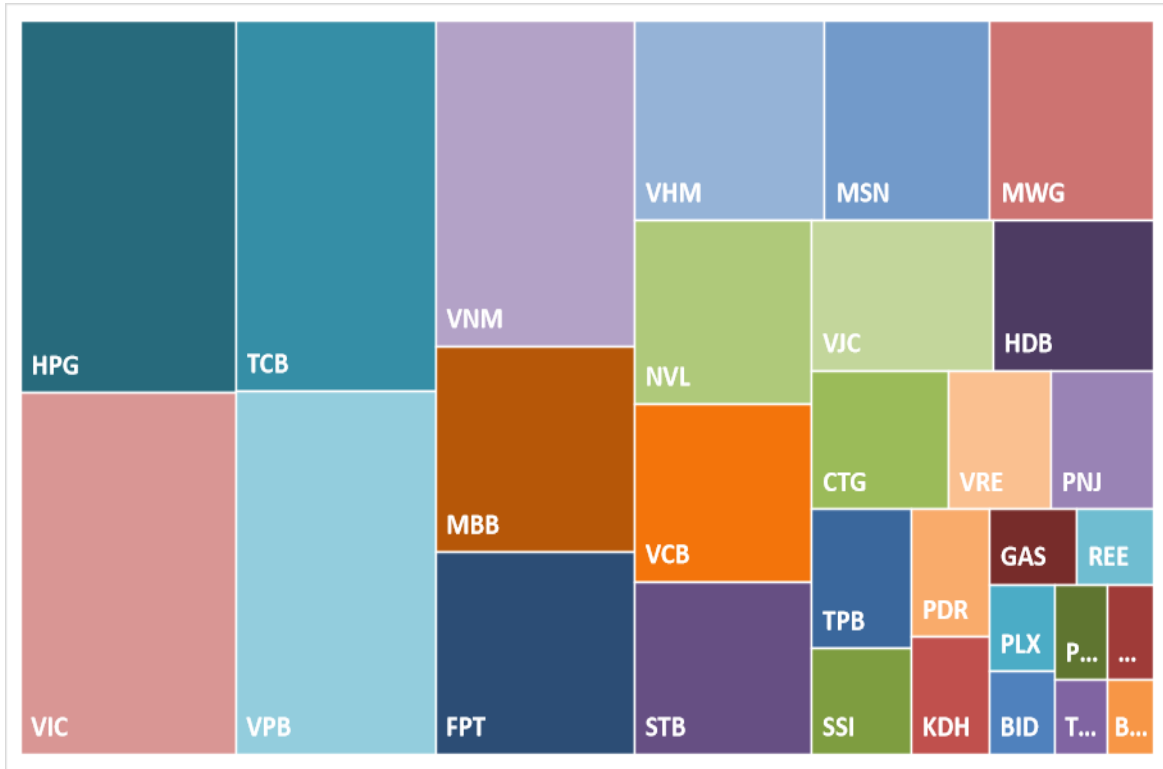
VN30-INDEX 中最有影響力的成分股





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VN30-INDEX 中的資本化



VNM 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
14/07/2021	1,409.0	320,253	32,188
13/07/2021	1,446.9	354,374	32,188
12/07/2021	1,443.9	398,800	32,188
09/07/2021	1,497.0	303,744	33,379
08/07/2021	1,513.0	304,244	33,379
07/07/2021	1,535.0	293,790	33,379
06/07/2021	1,501.0	209,651	30,534
05/07/2021	1,568.0	220,538	28,337
02/07/2021	1,556.1	181,560	28,337

日期	VN30F2108	交易量	持倉量
14/07/2021	1412.9	11,776	1,666
13/07/2021	1445	6,321	1,666
12/07/2021	1444	3,936	1,666
09/07/2021	1493.9	1,180	511
08/07/2021	1508.5	994	511
07/07/2021	1532.9	833	511
06/07/2021	1506	769	455
05/07/2021	1574	1,092	349
02/07/2021	1549.9	325	349

日期	VN30F2109	交易量	持倉量
14/07/2021	1,429.2	182	244
13/07/2021	1,443.3	300	244
12/07/2021	1,482.0	171	305
09/07/2021	1,509.0	64	305
08/07/2021	1,531.0	101	305
07/07/2021	1,511.1	128	302
06/07/2021	1,569.8	97	302
05/07/2021	1,544.1	36	302
02/07/2021	1,507.6	35	303

日期	VN30F2112	交易量	持倉量
14/07/2021	1406	104	220
13/07/2021	1442.3	117	220
12/07/2021	1442.5	230	220
09/07/2021	1482.1	117	177
08/07/2021	1505	107	177
07/07/2021	1518.9	65	177
06/07/2021	1500	72	194
05/07/2021	1558	63	198
02/07/2021	1543	32	198



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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%	42,600	171,338	20.8	2.2	4,178	17%	50,600	35,550
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.2%	36,800	22,930	18.9	2.7	4,124	33%	38,100	19,697
CTG	越南工商股份銀行	金融	2.8%	33,700	161,955	9.1	1.8	22,925	25%	42,535	15,805
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.4%	19,100	7,624	7.5	1.3	5,696	13%	27,400	17,750
PLX	越南油氣集團	能量	0.7%	50,900	63,310	17.5	2.7	2,824	17%	59,600	41,000
BVH	Bao Viet 集團	金融	0.3%	50,000	37,116	19.6	1.8	1,164	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	5.4%	85,200	77,316	20.8	4.6	2,835	49%	95,000	37,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	91,300	174,744	23.1	3.5	1,002	3%	98,000	63,300
POW	越南天然氣股份總公司	公用服務	0.4%	10,450	24,473	10.1	0.8	12,105	3%	15,200	8,660
HDB	胡志明市發展商業股份銀行	金融	3.2%	32,650	52,037	10.6	2.1	5,789	18%	37,900	13,879
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.6%	45,000	201,282	11.1	3.0	35,048	27%	56,300	15,667
MBB	軍隊貿易股份銀行	金融	5.7%	28,850	109,005	10.8	2.1	30,791	22%	32,926	9,797
MSN	Masan 集團股份公司	必需消費品	4.2%	116,200	137,178	90.7	8.4	2,263	33%	122,500	48,900
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	166,500	79,139	18.4	4.6	958	49%	179,900	71,300
NVL	Nova 房地產投資集團股份公司	房地產	4.6%	104,000	153,255	33.7	4.8	3,177	9%	123,600	43,724
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	563	49%	109,100	49,800
REE	冷機電股份公司	工業	0.6%	51,100	15,793	8.9	1.3	694	49%	61,000	31,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.5%	87,500	42,593	32.4	8.0	4,212	4%	97,500	17,532
TPB	Tien Phong 股份商業銀行	金融	1.8%	33,000	35,365	8.7	1.9	5,721	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	0.3%	17,500	10,800	15.5	1.4	3,395	9%	25,300	13,100
SSI	SSI 西貢證券股份公司	金融	1.7%	51,000	33,401	18.4	2.9	14,844	48%	59,000	13,250
STB	西貢商信銀行 (sacombank)	金融	4.1%	27,400	49,420	18.3	1.7	38,483	14%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	10.1%	51,000	178,750	12.5	2.3	19,168	22%	58,600	17,500
VCB	越南外商貿易股份銀行	金融	3.6%	101,800	377,564	17.8	3.7	2,136	24%	117,200	75,100
VHM	Vinhomes 股份公司	房地產	4.7%	109,500	360,202	13.9	4.0	4,910	23%	120,400	70,900
VIC	Vingroup 集團股份公司	房地產	5.5%	103,000	348,390	47.4	4.3	2,248	16%	145,900	79,900
VJC	Vietjet 越捷航空股份公司	工業	2.8%	117,000	63,369	51.9	4.2	558	18%	138,500	94,300
VNM	越南牛奶股份公司	必需消費品	7.7%	85,000	177,646	18.2	5.7	3,924	55%	117,200	84,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.5%	61,500	150,967	13.3	2.7	28,356	15%	73,300	19,400
VRE	Vincom Retail 股份公司	房地產	1.3%	28,250	64,193	24.0	2.1	6,224	30%	38,300	25,050



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BUY: We have a positive outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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