

## 合約大範圍橫盤移動

2021/08/02

單位	合約走勢				剩餘時間
	收盤	+/-	交易量	到期日	
VN30F2108	1445.0	13.9	235,586	19/08	19
VN30F2109	1443.6	15.6	395	16/09	47
VN30F2112	1435.7	16.6	34	16/12	138
VN30F2203	1440.3	11.3	94	17/03	229

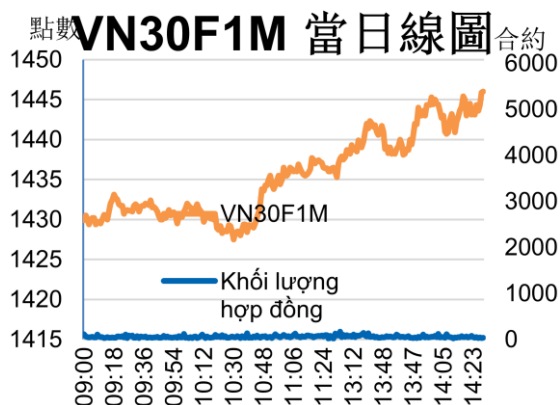
源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
VN30F2108	235,586	-11.6%	42,677	
VN30F2109	395	-16.3%	400	
VN30F2112	34	-15.0%	241	
VN30F2203	94	+1.1%	47	

源自：Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
VN30F2108	-2.2	3.5	-5.8
VN30F2109	-3.6	3.5	-7.2
VN30F2112	-11.5	-0.1	-11.4
VN30F2203	-6.9	1.5	-8.4

源自：Bloomberg - YSVN



### 合約走勢

- 4 個期貨合約繼續延續漲勢，上漲 11-16 點。基差折扣至從 2-12 點的負值。
- VN30F2108 交易量下降 12%，VN30F2109 下降 16%，VN30F2112 下降 15%，VN30F2203 上升 1%。

### VN30F1M 的評估

- VN30F2108 繼續上漲，價格走向 1448-1449 點的短期阻力位，分別是舊峰值和 Fibo Projection 61.8% 水平。ATR 指標繼續走低，表明波動性收窄，價格仍處於積累階段。同時，CCI 指標也處於指標超買區間。
- VN30F2108 仍在大範圍內吸納，上方阻力 1448-1449，下方支撐 1406-1411。

### 投資策略

當天策略 (Intraday)	價格未能突破 1448-1449 點區時考慮開空頭的策略，停損於 1450 點，目標為 1426-1430 點。  多頭策略則考慮 1425-1426 點進行，停損於 1423 點。
主要短期趨勢策略 (Daily)	投資者觀測市場，等待新的切入點。

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### VN30F1M 合約走勢圖

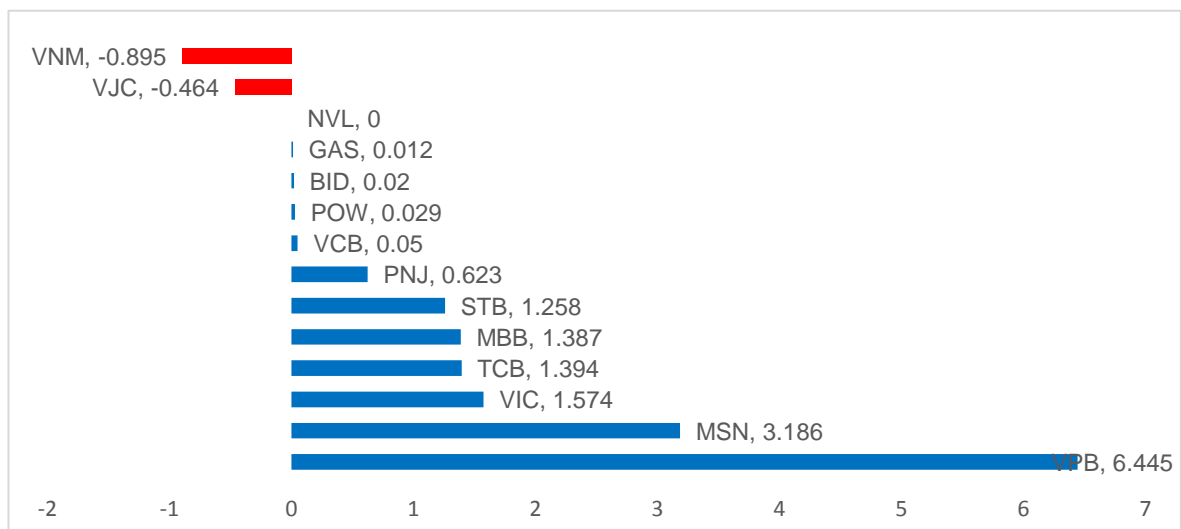


	VN30F2108-Daily	VN30F2108-15M
趨勢	下跌	上漲
支撐 1	1360	1426
支撐 2	1200	1411
阻力 1	1457	1446
阻力 2	1480	1449

### VN30-INDEX 指數走勢

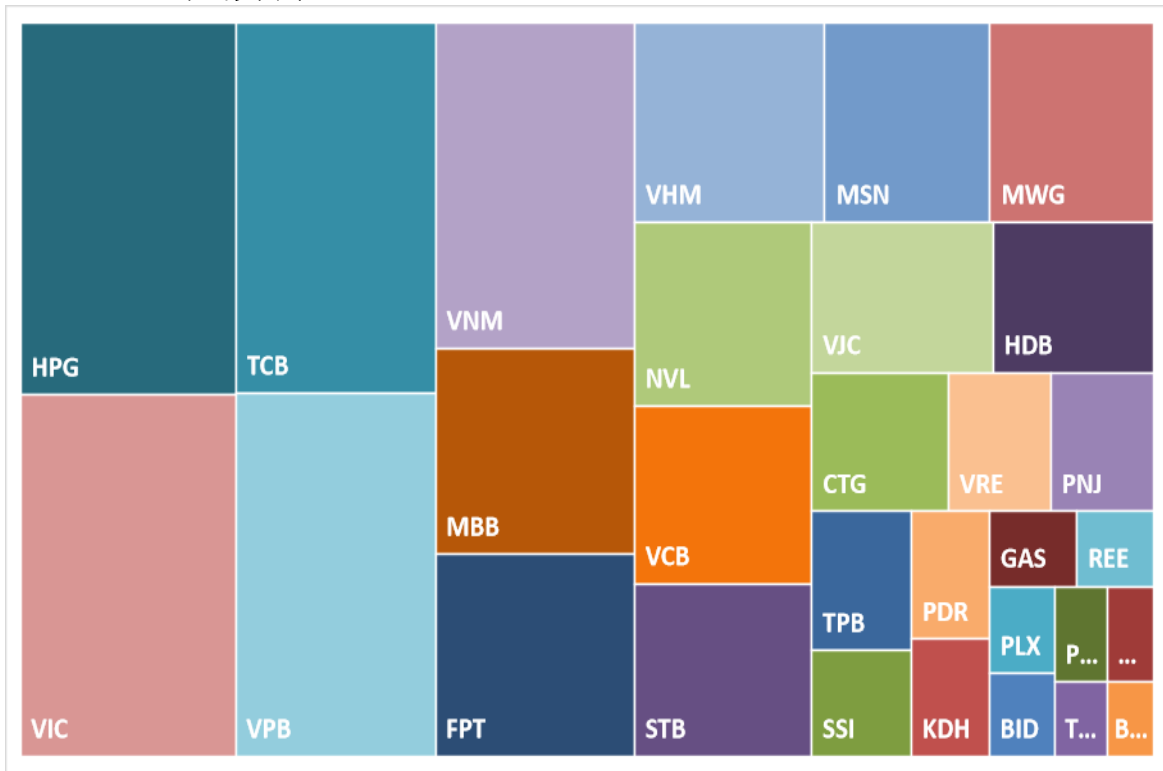
VN30-Index 上漲 1.38%，其中 VPB、MSN 和 VIC 貢獻了近 11.2 點的漲幅。在相反的方面，VNM、VJC 則影響了指數的漲勢但不顯著。

### 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	VN30F2108	交易量	持倉量
30/07/2021	1,445.0	235,586	42,677
29/07/2021	1,431.1	266,397	38,256
28/07/2021	1,407.8	314,607	38,686
27/07/2021	1,405.3	295,627	38,686
26/07/2021	1,408.1	314,541	36,877
23/07/2021	1,401.0	339,160	28,687
22/07/2021	1,427.1	243,622	28,687
21/07/2021	1,402.0	266,094	28,687
20/07/2021	1,405.0	358,081	28,687

日期	VN30F2109	交易量	持倉量
30/07/2021	1443.6	395	400
29/07/2021	1428	472	438
28/07/2021	1407	352	402
27/07/2021	1405	335	402
26/07/2021	1407	630	383
23/07/2021	1400.6	474	7,617
22/07/2021	1426.9	530	7,617
21/07/2021	1402.5	480	7,617
20/07/2021	1406.8	781	7,617

日期	VN30F2112	交易量	持倉量
30/07/2021	1,427.4	140	241
29/07/2021	1,408.8	27	236
28/07/2021	1,413.8	26	236
27/07/2021	1,406.3	109	239
26/07/2021	1,401.8	35	242
23/07/2021	1,427.5	51	242
22/07/2021	1,405.5	43	242
21/07/2021	1,405.1	204	242
20/07/2021	1,367.6	131	242

日期	VN30F2203	交易量	持倉量
30/07/2021	1440.3	94	47
29/07/2021	1429	93	51
28/07/2021	1406	38	53
27/07/2021	1411.8	155	53
26/07/2021	1418.8	177	146
23/07/2021	1400	103	240
22/07/2021	1429	396	240
21/07/2021	1400	51	240
20/07/2021	1401.4	64	240



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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%	41,100	165,305	16.6	2.0	3,909	17%	50,600	36,000
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	40,700	25,360	20.9	3.0	4,053	31%	41,400	19,784
CTG	越南工商股份銀行	金融	2.8%	34,400	165,318	9.3	1.8	21,841	24%	42,535	16,193
TCH	Hoang Huy 金融服務投資股份有限公司	工業	0.3%	19,150	7,644	7.5	1.3	5,638	13%	27,400	17,600
PLX	越南油氣集團	能量	0.7%	51,300	63,808	17.6	2.7	2,732	17%	59,600	41,000
BVH	Bao Viet 集團	金融	0.3%	51,100	37,933	20.1	1.9	1,117	27%	71,200	39,200
FPT	FPT 發展投資工藝股份公司	CNTT	5.8%	94,000	85,302	22.2	5.1	3,059	49%	95,000	38,261
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	89,600	171,490	22.0	3.7	921	3%	98,000	63,800
POW	越南天然氣股份總公司	公用服務	0.4%	10,700	25,058	10.3	0.9	10,889	3%	15,200	9,100
HDB	胡志明市發展商業股份銀行	金融	3.2%	33,700	53,710	10.9	2.2	5,522	18%	37,900	13,970
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.8%	47,300	211,569	11.7	3.2	32,775	27%	56,300	15,889
MBB	軍隊貿易股份銀行	金融	5.5%	28,900	109,193	10.5	2.0	29,190	22%	32,926	9,893
MSN	Masan 集團股份公司	必需消費品	4.7%	134,000	158,192	104.6	9.7	1,809	33%	136,600	49,100
MWG	世界移動通信投資股份公司	非必需消費品	4.3%	164,100	77,998	18.1	4.5	937	49%	179,900	72,500
NVL	Nova 房地產投資集團股份公司	房地產	4.5%	104,000	153,255	33.7	4.8	2,851	10%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.5%	95,800	21,782	16.5	3.8	549	49%	109,100	49,800
REE	冷機電股份公司	工業	0.6%	55,000	16,998	9.5	1.4	684	49%	61,000	32,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.5%	92,500	45,026	31.9	8.1	3,956	4%	97,500	18,141
TPB	Tien Phong 股份商業銀行	金融	1.8%	35,000	37,509	8.3	1.8	5,842	30%	40,900	16,206
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.3%	18,550	11,448	16.4	1.4	3,277	9%	25,300	13,100
SSI	SSI 西貢證券股份公司	金融	1.8%	54,600	35,758	19.4	3.2	14,601	48%	59,000	13,350
STB	西貢商信銀行 (sacombank)	金融	4.3%	29,900	53,929	15.6	1.8	35,364	14%	33,900	9,900
TCB	越南技商股份銀行 (Techcombank)	金融	9.8%	51,100	179,101	11.1	2.2	20,557	22%	58,600	18,150
VCB	越南外商貿易股份銀行	金融	3.4%	98,000	363,470	17.2	3.6	2,041	24%	117,200	76,000
VHM	Vinhomes 股份公司	房地產	4.5%	108,300	356,254	10.9	3.7	4,166	23%	120,400	74,600
VIC	Vingroup 集團股份公司	房地產	5.6%	107,200	362,597	49.3	4.5	2,061	15%	145,900	83,800
VJC	Vietjet 越捷航空股份公司	工業	2.6%	113,000	61,202	50.1	4.0	568	18%	138,500	94,500
VNM	越南牛奶股份公司	必需消費品	7.6%	86,100	179,945	18.8	5.7	3,601	55%	117,200	84,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.2%	61,000	149,740	12.1	2.5	27,649	15%	73,300	19,700
VRE	Vincom Retail 股份公司	房地產	1.3%	27,650	62,830	23.5	2.1	5,538	31%	38,300	25,050



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