

VN30F2108 合約到期

2021/08/18

合約走勢

單位	收盤		交易量	到期日	剩餘時間
	點數	+/-			
VN30F2108	1490.9	-2.1	232,749	19/08	3
VN30F2109	1489.5	-2.6	10064	16/09	31
VN30F2112	1490.7	0.5	40	16/12	122
VN30F2203	1486.0	-10.7	53	17/03	213

源自 Bloomberg - YSVN

合約更改交易量和持倉量

單位	交易量		OI	+/-
	合約	%		
VN30F2108	232,749	9.9%	33,614	
VN30F2109	10,064	99.4%	3880	
VN30F2112	40	-31.0%	217	
VN30F2203	53	140.9%	74	

源自: Bloomberg - YSVN

合約的基差變動

單位	基差		前一盤	+/-
	點數	前一盤		
VN30F2108	1.4	-1.1	2.5	
VN30F2109	0.0	-1.1	1.1	
VN30F2112	1.2	-3.9	5.1	
VN30F2203	-3.5	2.6	-6.1	

源自: Bloomberg - YSVN

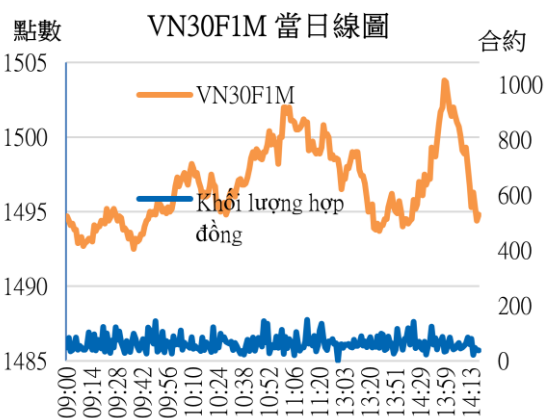
合約走勢

- 4 個期貨合約繼續劇烈震盪，收盤下跌 2-11 點。隨著到期日臨近，最近 3 個期貨合約的基差轉為略微正的位置。
- VN30F2108 交易量增加 10%，VN30F2109 增加 99%，VN30F2112 減少 31%，VN30F2203 增加 141%。

VN30F1M 的評估

- VN30F2108 在 1505-1506 點的舊峰值區遇到阻力，價格圖表正在創造一個低於前一個峰值的峰值，表明該時段的趨勢正在沿著下降通道線進入下跌趨勢。1482 點（趨勢線支撐）是當前趨勢的重要支撐位。價格突破上述趨勢線時將會形成下跌趨勢。
- 同時，遵循 Elliott 波模式，VN30F2108 很可能在 1506-1508 點區結束上漲的第 5 波，並進入修正階段。1500-1503 點區將是價格的阻力位。

投資策略



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當天策略

(Intraday)

VN30F2108（或 VN30F2109）可以考慮在 1500-1503 點開空頭，VN30F2108 停損於 1506 點。

早盤下跌至 1483-1484 點考慮進行多頭策略，停損糖業 1481 點，止盈在 1495-1500 點。

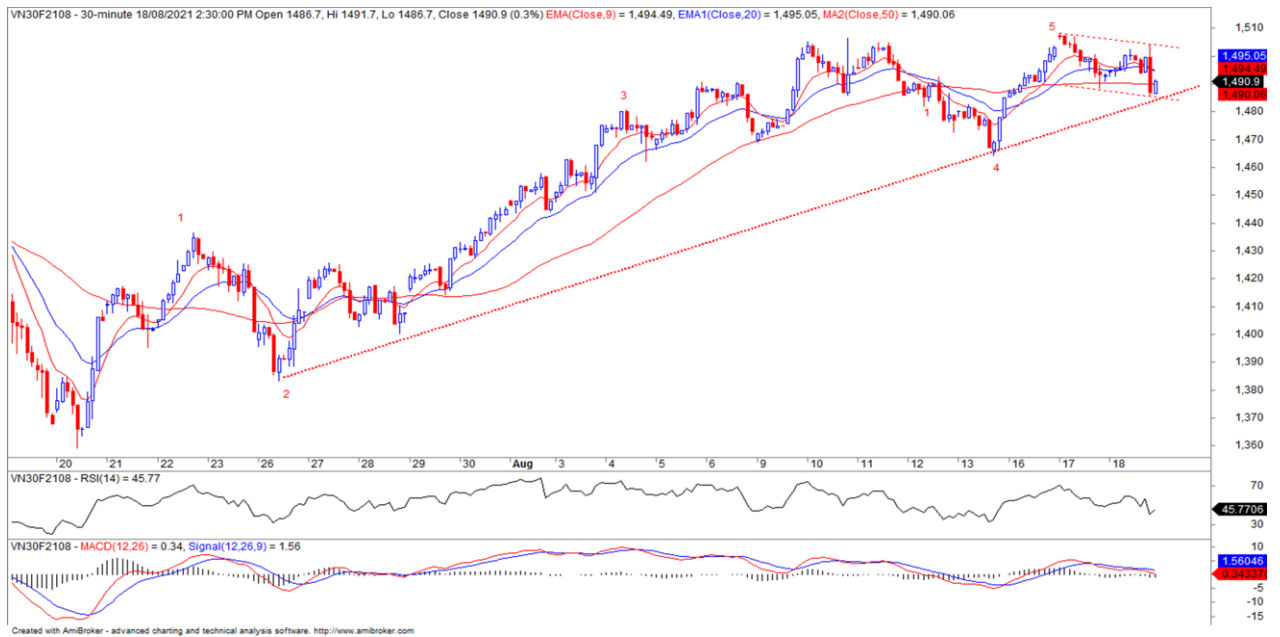
主要短期趨勢策略

(Daily)

投資者持有觀察市場，等待 VN30F2109 合約的入場點。

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VN30F1M 合約走勢圖

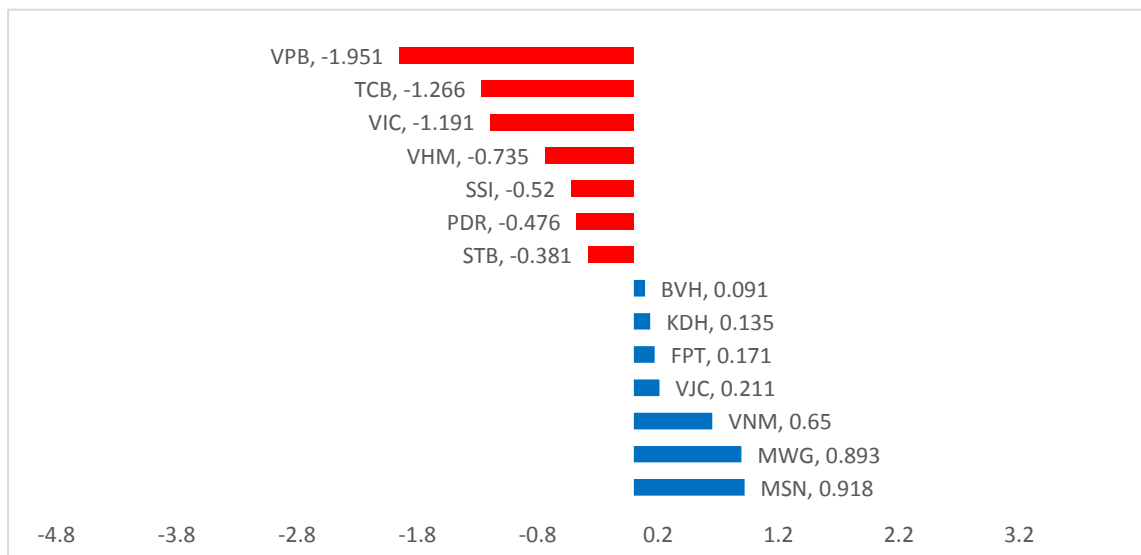


	VN30F2108-Daily	VN30F2108-1H
趨勢	上漲	橫盤
支撐 1	1462	1485
支撐 2	1200	1482
阻力 1	1510	1503
阻力 2	1535	1505

VN30-INDEX 指數走勢

VN30-Index 下跌 0.31%，其中 VPB、TCB 和 VIC 令指數失去了超過 4.4 點。在相反的方面，MSN、MWG、VNM 貢獻了近 2.5 點的漲幅。

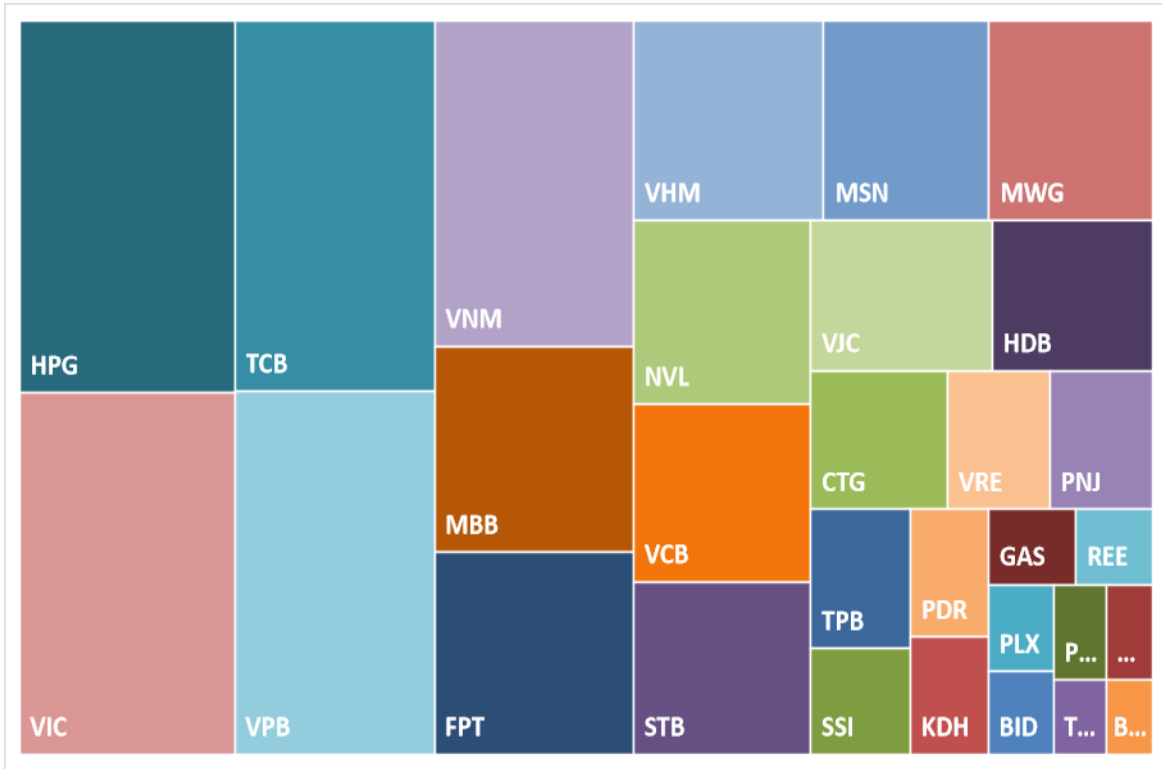
VN30-INDEX 中最有影響力的成分股



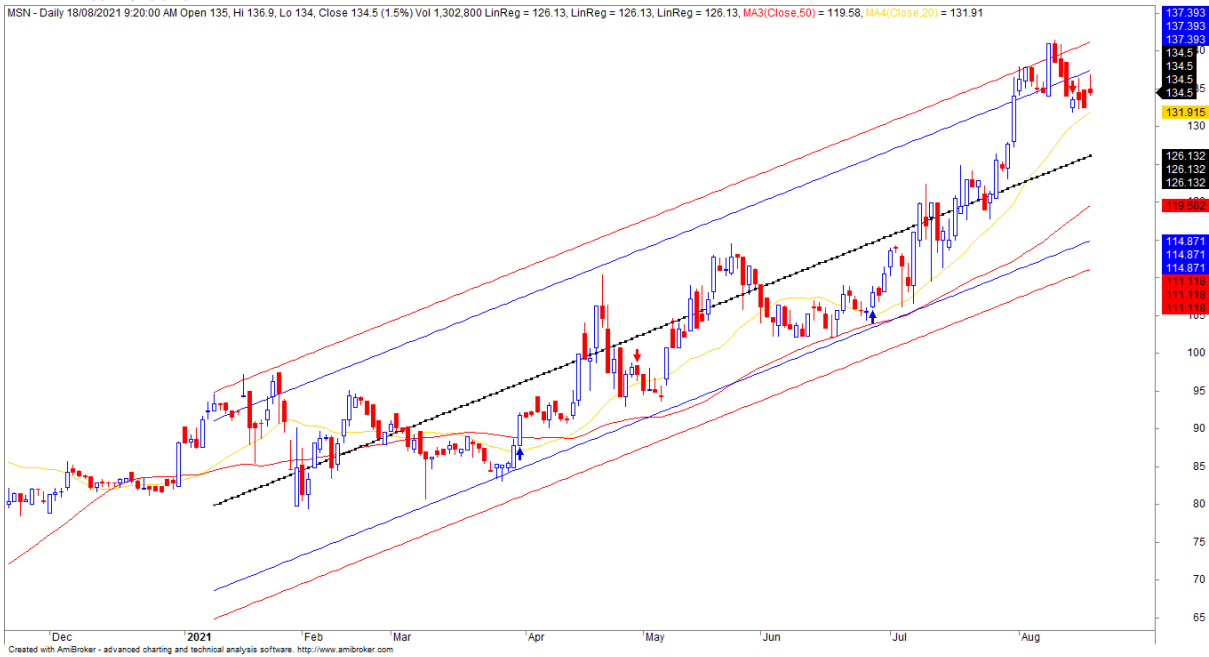


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VN30-INDEX 中的資本化



MSN 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
18/08/2021	1,490.9	232,749	33,614
17/08/2021	1,493.0	211,704	33,614
16/08/2021	1,503.0	171,376	34,884
13/08/2021	1,485.0	271,182	35,512
12/08/2021	1,477.1	274,294	37,985
11/08/2021	1,486.0	244,986	36,818
10/08/2021	1,494.1	274,461	36,176
09/08/2021	1,500.5	198,106	39,499
06/08/2021	1,472.9	216,366	36,570

日期	VN30F2109	交易量	持倉量
18/08/2021	1489.5	10,064	3,880
17/08/2021	1492.1	5,047	3,880
16/08/2021	1498	1,494	1,583
13/08/2021	1481	1,178	789
12/08/2021	1476	1,373	996
11/08/2021	1485	1,514	981
10/08/2021	1492.1	1,089	980
09/08/2021	1498.9	566	567
06/08/2021	1472.1	558	461

日期	VN30F2112	交易量	持倉量
18/08/2021	1,490.2	58	217
17/08/2021	1,499.0	46	211
16/08/2021	1,480.1	25	209
13/08/2021	1,476.5	256	206
12/08/2021	1,485.7	247	410
11/08/2021	1,491.5	53	201
10/08/2021	1,491.2	38	198
09/08/2021	1,472.8	537	210
06/08/2021	1,443.0	52	240

日期	VN30F2203	交易量	持倉量
18/08/2021	1486	53	74
17/08/2021	1496.7	22	74
16/08/2021	1490.2	61	77
13/08/2021	1479.4	40	95
12/08/2021	1471.1	74	90
11/08/2021	1485	243	49
10/08/2021	1494	743	261
09/08/2021	1499	537	547
06/08/2021	1482.4	20	46



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VN30-INDEX 中的成分股

股碼	公司名稱	行業	比重	收盤價	資本化	PER	PBR	3個月平均交易量	外資持有	52週最高	52週最低
		單位	%	VND	Bil. VND	x	x	000 cp	%	VND	VND
BID	越南投資與發展商業股份銀行	金融	0.5%	42,650	171,539	17.2	2.1	3,724	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	41,500	25,858	21.1	3.0	4,001	31%	42,400	20,909
CTG	越南工商股份銀行	金融	1.9%	34,500	165,798	10.1	1.8	19,886	24%	42,535	17,897
ACB	亞洲商業股份銀行	金融	6.1%	35,550	96,054	9.9	2.4	11,455	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	51,600	64,181	16.7	2.7	2,699	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	54,700	40,605	22.5	1.9	1,108	27%	71,200	44,500
FPT	FPT 發展投資工藝股份公司	科技	5.4%	94,000	85,302	22.2	5.1	3,195	49%	98,400	40,565
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	92,600	177,232	22.7	3.8	984	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,400	26,697	10.5	0.9	10,428	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	3.0%	35,600	56,738	10.8	2.2	4,550	18%	37,900	16,273
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.3%	50,400	225,435	9.0	3.1	30,963	27%	56,300	17,778
MBB	軍隊貿易股份銀行	金融	4.8%	31,100	117,506	11.3	2.2	26,388	22%	32,926	10,786
MSN	Masan 集團股份公司	必需消費品	4.1%	134,500	158,782	75.3	7.4	1,591	33%	141,500	52,000
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	172,500	81,984	18.0	4.5	947	49%	179,900	80,800
NVL	Nova 房地產投資集團股份公司	房地產	4.0%	103,000	151,781	28.6	4.5	2,834	10%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	94,700	21,532	16.3	3.8	548	49%	109,100	55,000
GVR	越南橡膠工業集團	原材料	0.4%	37,550	150,200	31.3	3.1	5,680	1%	38,500	10,900
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	89,000	43,323	30.7	7.8	3,882	4%	97,500	19,928
TPB	Tien Phong 股份商業銀行	金融	1.8%	37,250	39,920	8.9	2.0	5,519	30%	40,900	17,065
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	146,000	93,627	20.0	4.5	178	63%	211,000	145,000
SSI	SSI 西貢證券股份公司	金融	1.9%	60,200	39,426	21.4	3.5	14,945	49%	62,500	14,350
STB	西貢商信銀行 (sacombank)	金融	3.8%	29,950	56,462	15.6	1.8	32,321	16%	33,900	10,600
TCB	越南技商股份銀行 (Techcombank)	金融	9.0%	52,800	185,059	11.4	2.2	19,723	22%	58,600	19,850
VCB	越南外商貿易股份銀行	金融	3.1%	101,000	374,597	18.3	3.6	1,988	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.4%	110,000	368,447	11.1	3.8	5,180	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	7.8%	97,900	372,532	58.0	4.2	2,600	15%	129,689	76,356
VJC	Vietjet 越捷航空股份公司	工業	2.4%	118,000	63,910	406.7	3.8	565	18%	138,500	98,800
VNM	越南牛奶股份公司	必需消費品	5.6%	90,000	188,096	19.7	5.9	3,405	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.6%	64,000	157,104	12.7	2.6	24,153	15%	73,300	21,300
VRE	Vincom Retail 股份公司	房地產	1.5%	27,800	63,170	23.3	2.1	5,427	30%	38,300	25,050



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