

進入恢復節奏

2021/08/23

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
VN30F2109	1445.0	-45.9	291,090	16/09	26
VN30F2110	1449.0	-40.5	496	21/10	61
VN30F2112	1449.8		335	16/12	117
VN30F2203	1454.8	-35.9	130	17/03	208

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2109	291,090	+59.9%	28,399	
VN30F2110	496	-98.2%	107	
VN30F2112	335	+33.7%	242	
VN30F2203	130	490.9%	101	

源自：Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2109	-5.5	0.0	-5.4
VN30F2110	-1.5	0.0	-1.4
VN30F2112	-0.7	-65.3	64.7
VN30F2203	4.3	-19.4	23.8

源自：Bloomberg - YSVN

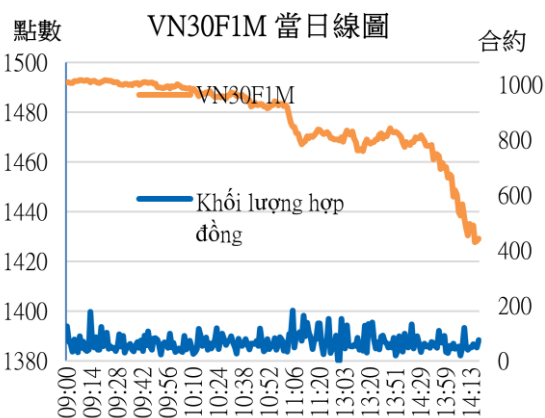
合約走勢

- 4 個期貨合約大幅收跌 36-46 點。最新期限的 2 個合約的基差錄得 2-6 點的負水平。
- VN30F2108 交易量下降 22%，VN30F2109 上升 165%，VN30F2112 上升 153%，VN30F2203 下降 59%。

VN30F1M 的評估

- VN30F2109 從 Fibo Projection 361.8% 附近的 1425 點反彈。同時，RSI 正在從超賣區域回升，表明技術性復蘇將在下一週的第一個交易日繼續。此外，根據 Elliott 波形態，從 1506 點開始的下跌跨度也形成了 5 個下跌波，因此價格進入恢復修正波階段。
- 因此，預計 VN30F2109 將在 1425 點平衡，進入復甦階段，盤中阻力位在 1450 點和 1470 點。

投資策略



當天策略

(Intraday)

空前後多的策略可以考慮進行。投資者在 1448-1450 點開空頭，停損於 1452 點，於 1440 點止盈。

多頭的策略則可以在 1435-1438 點進行，停損於 1430 點；在 1452 點或 1470 點止盈。

主要短期趨勢策略

(Daily)

投資者考慮在 1470 點開空頭，停損於 1488 點。

Pham Tan Phat

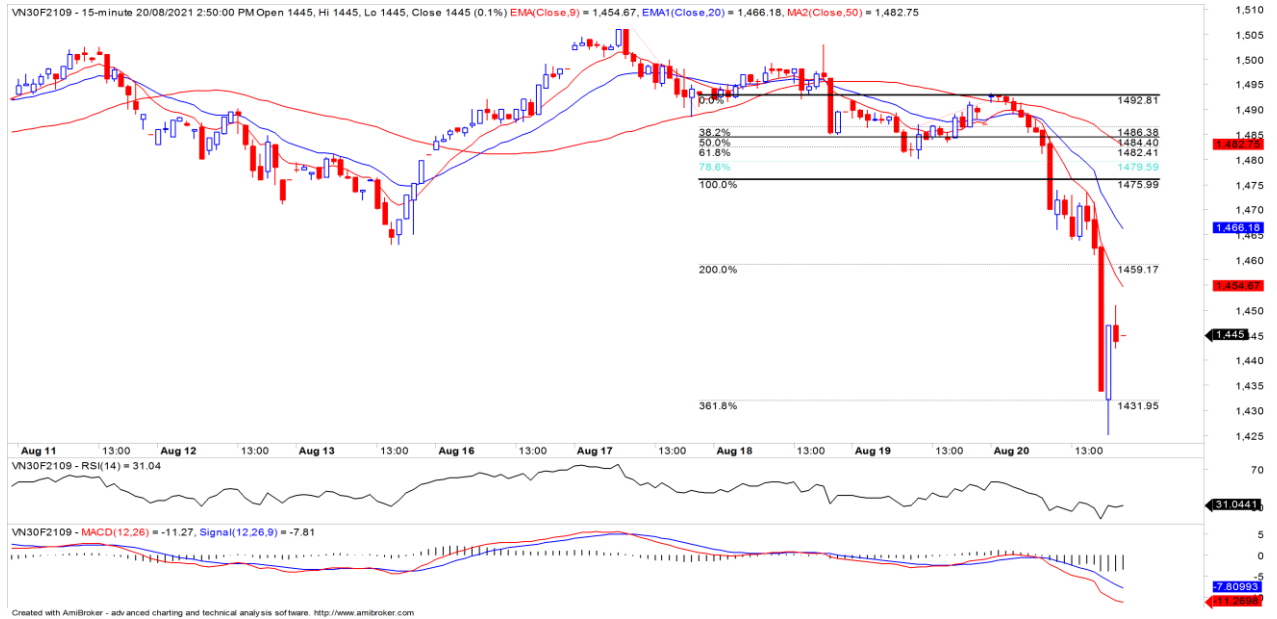
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VN30F1M 合約走勢圖

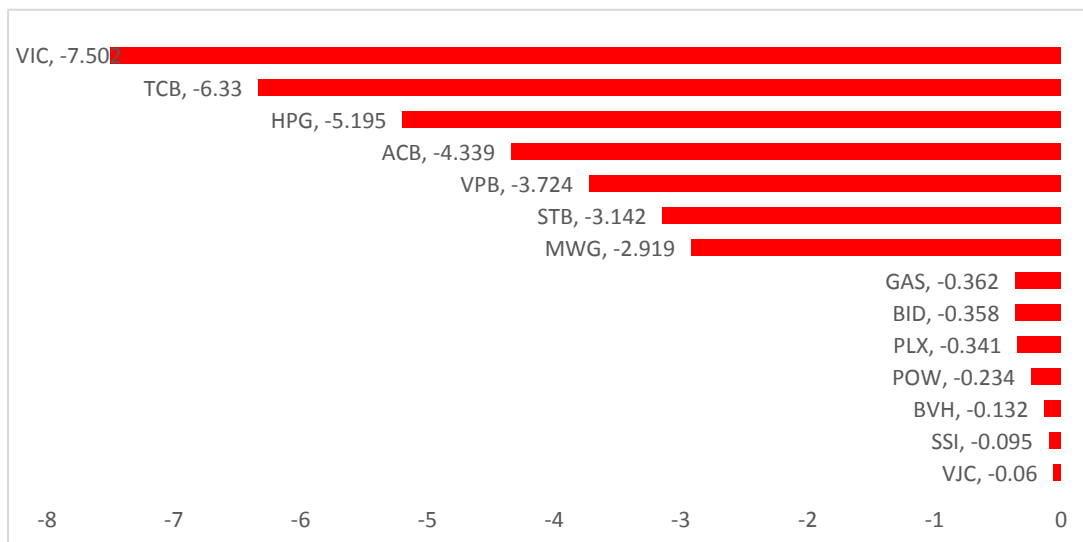


	VN30F2109-Daily	VN30F2109-15M
趨勢	下跌	上漲
支撐 1	1425	140
支撐 2	1200	1435
阻力 1	1475	1450
阻力 2	1535	1470

VN30-INDEX 指數走勢

由於大規模拋售，VN30-Index 下跌了 3.63%。VIC、TCB、HPG 是帶領跌勢的 3 檔股票，合計下跌近 19 點。

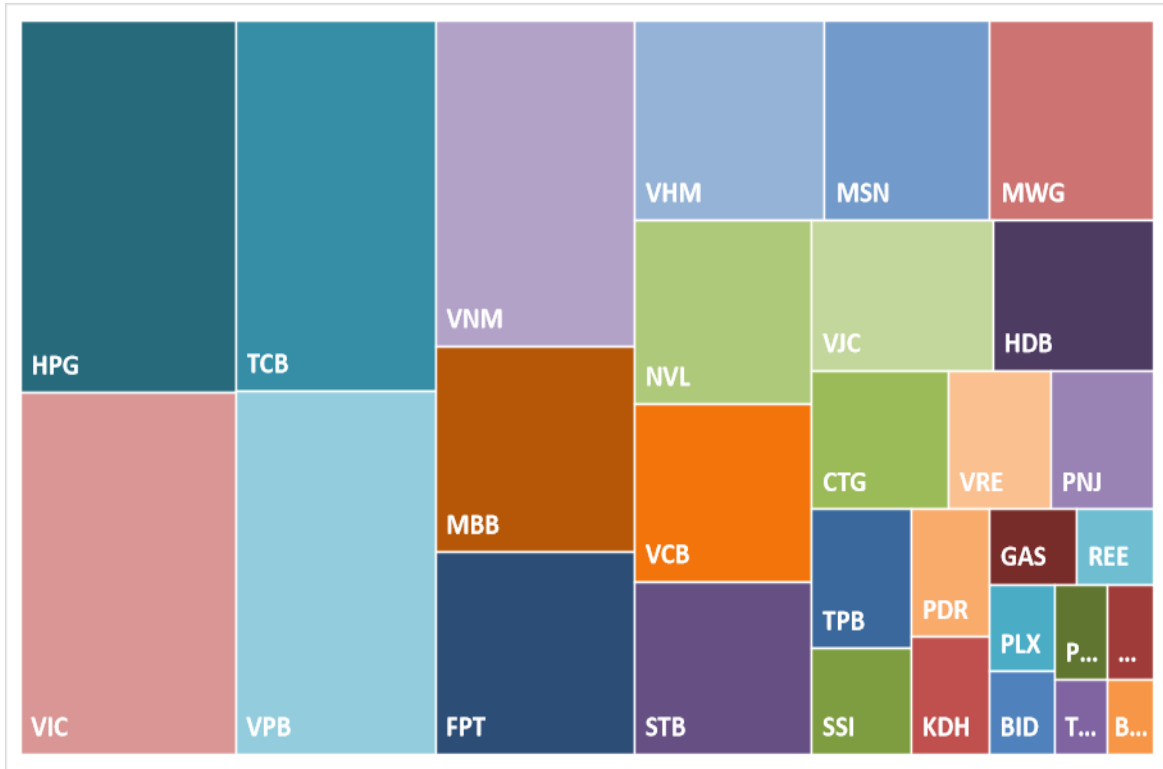
VN30-INDEX 中最有影響力的成分股



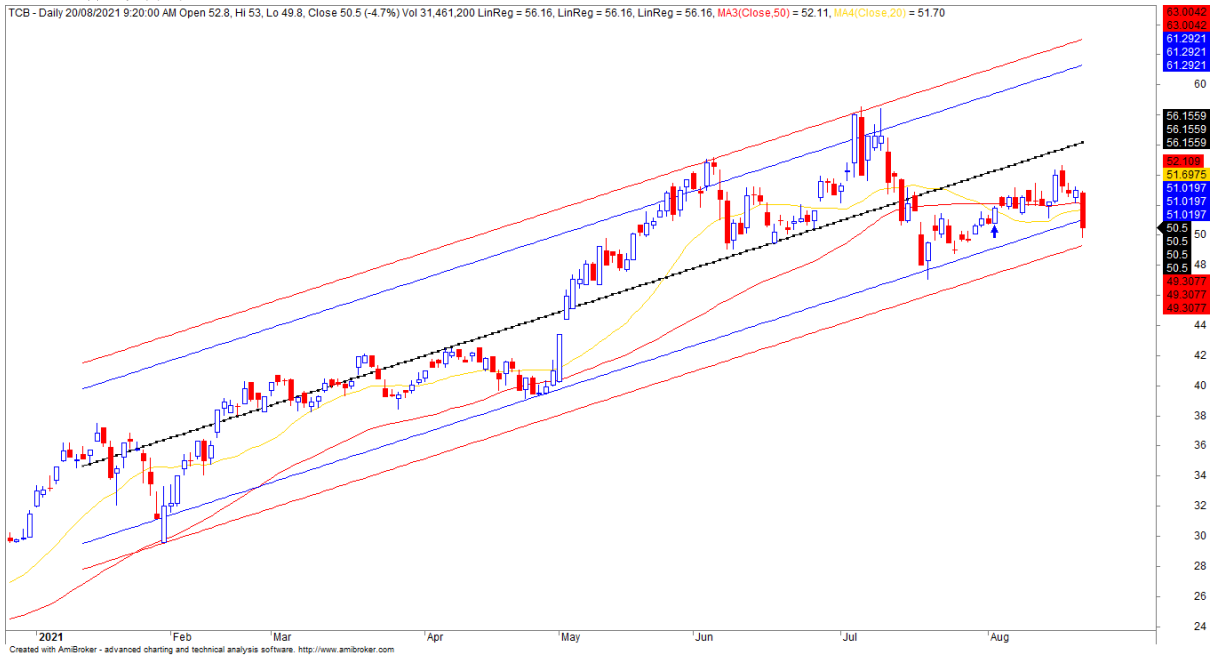


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VN30-INDEX 中的資本化



TCB 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
20/08/2021	1,445.0	291,240	28,399
19/08/2021	1,505.0	182,275	31,347
18/08/2021	1,490.9	233,286	31,347
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

日期	VN30F2109	交易量	持倉量
20/08/2021	1449	496	107
19/08/2021	1487	28,004	15,702
18/08/2021	1489.5	10,499	7,927
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

日期	VN30F2112	交易量	持倉量
20/08/2021	1,439.7	147	242
19/08/2021	1,439.7	147	242
18/08/2021	1,439.7	147	242
17/08/2021	1,439.7	147	242
16/08/2021	1,439.7	147	242
13/08/2021	1,439.7	147	242
12/08/2021	1,439.7	147	242
11/08/2021	1,439.7	147	242
10/08/2021	1,439.7	147	242

日期	VN30F2203	交易量	持倉量
20/08/2021	1454.8	130	101
19/08/2021	1485.6	301	430
18/08/2021	1490.7	40	201
17/08/2021	1490.2	58	217
16/08/2021	1499	46	211
13/08/2021	1480.1	25	209
12/08/2021	1476.5	256	206
11/08/2021	1485.7	247	410
10/08/2021	1491.5	53	201



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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%	40,500	162,892	16.4	2.0	3,693	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.2%	39,400	24,550	20.0	2.8	3,906	31%	42,400	21,182
CTG	越南工商股份銀行	金融	1.8%	32,700	157,148	9.6	1.7	19,567	24%	42,535	18,207
ACB	亞洲商業股份銀行	金融	5.9%	33,600	90,785	9.4	2.2	11,541	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	49,600	61,693	16.1	2.6	2,647	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	53,400	39,640	22.0	1.9	1,134	27%	71,200	45,300
FPT	FPT 發展投資工藝股份公司	科技	5.5%	92,800	84,213	21.9	5.0	3,214	49%	98,400	41,043
GAS	越南氣體總公司 - 股份公司	公用服務	0.6%	87,500	167,471	21.5	3.6	1,032	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	10,900	25,526	10.0	0.9	10,358	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.9%	34,500	54,985	10.4	2.1	4,319	18%	37,900	16,303
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.2%	49,000	219,173	8.7	3.0	30,365	27%	56,300	17,815
MBB	軍隊貿易股份銀行	金融	4.8%	29,900	112,972	10.8	2.1	25,922	22%	32,926	10,850
MSN	Masan 集團股份公司	必需消費品	4.2%	133,800	157,956	74.9	7.4	1,532	33%	141,500	52,000
MWG	世界移動通信投資股份公司	非必需消費品	3.9%	164,000	77,945	17.0	4.3	976	49%	179,900	81,500
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	103,700	152,813	28.8	4.5	2,882	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	91,500	20,804	15.7	3.6	564	49%	109,100	55,800
GVR	越南橡膠工業集團	原材料	0.4%	36,350	145,400	30.3	3.0	5,896	1%	39,000	11,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	85,100	41,424	29.3	7.4	3,939	4%	97,500	20,119
TPB	Tien Phong 股份商業銀行	金融	1.7%	35,000	37,509	8.3	1.8	5,416	30%	40,900	17,679
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	143,000	91,703	19.6	4.4	186	63%	211,000	143,000
SSI	SSI 西貢證券股份公司	金融	2.0%	62,500	40,932	22.2	3.6	15,169	48%	63,500	14,350
STB	西貢商信銀行 (sacombank)	金融	3.7%	28,300	53,352	14.7	1.7	31,575	16%	33,900	10,650
TCB	越南技商股份銀行 (Techcombank)	金融	8.8%	50,500	176,998	10.9	2.1	19,896	22%	58,600	20,100
VCB	越南外商貿易股份銀行	金融	3.1%	100,100	371,259	18.1	3.5	1,998	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.5%	108,100	362,082	10.9	3.7	5,925	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	8.0%	97,700	371,771	57.9	4.2	2,642	15%	129,689	76,356
VJC	Vietjet 越捷航空股份公司	工業	2.5%	119,800	64,885	412.9	3.8	604	18%	138,500	99,100
VNM	越南牛奶股份公司	必需消費品	5.6%	87,800	183,498	19.2	5.8	3,414	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.6%	62,500	154,359	12.4	2.6	23,163	15%	73,300	21,400
VRE	Vincom Retail 股份公司	房地產	1.5%	27,050	61,466	22.6	2.0	5,300	30%	38,300	25,050



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