

測試 1395-1400 點區

2021/08/27

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	1406.7	-24.8	241,560	16/09	21
VN30F2110	1405.9	-26.1	348	21/10	56
VN30F2112	1407.1	-23.9	29	16/12	112
VN30F2203	1405.6	-32.2	31	17/03	203

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2109	241,560	-13.2%	32,618	
VN30F2110	348	-24.7%	184	
VN30F2112	29	-94.2%	428	
VN30F2203	31	-78.3%	129	

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	-5.8	3.0	-8.7
VN30F2110	-6.5	3.0	-9.5
VN30F2112	-5.4	2.5	-7.8
VN30F2203	-6.9	9.3	-16.1

源自：Bloomberg - YSVN

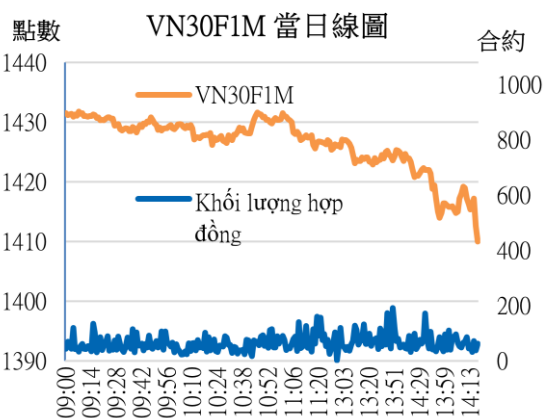
合約走勢

- 4 期貨合約再次下跌，跌幅為 25-32 點。基差變為從 5-7 點的負值。
- 期貨市場的交易量繼續下滑，VN30F2109 跌 13%，VN30F2110 跌 25%，VN30F2112 跌 94%，VN30F2203 跌 78%。

VN30F1M 的評估

- VN30F2109 跌破 1408 點底部，但 RSI 和 MACD 繼續出現上漲背離，顯示價格突破上方底部區域的可能性不大。同時，Bollinger Bands 正在收窄，表明 VN30F2109 在近期下跌後正在積累。具體而言，價格可能會在 1400-1437 點區間繼續橫盤。
- 日線圖上仍維持下跌趨勢，停損位於 1464 點。

投資策略



當天策略 (Intraday)

多頭策略考慮在 1398-1400 點進行開設，停損於 1395 點，目標為 1410-1415 點。
空頭策略則 1435-1438 點進行開設，停損於 1441 點或價格上破 1395 點，止盈在 1398 點。

主要短期趨勢策略 (Daily)

投資者在恢復階段的 1438 點或收盤價低於 1395 點開空頭頭寸。

Pham Tan Phat

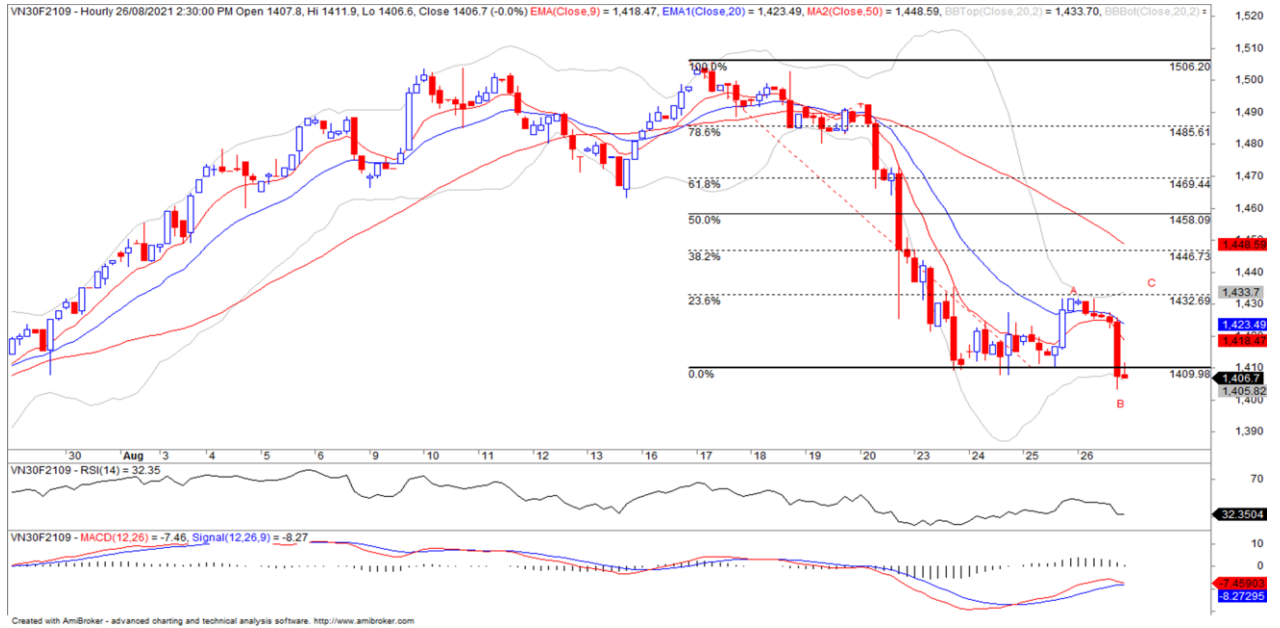
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VN30F1M 合約走勢圖

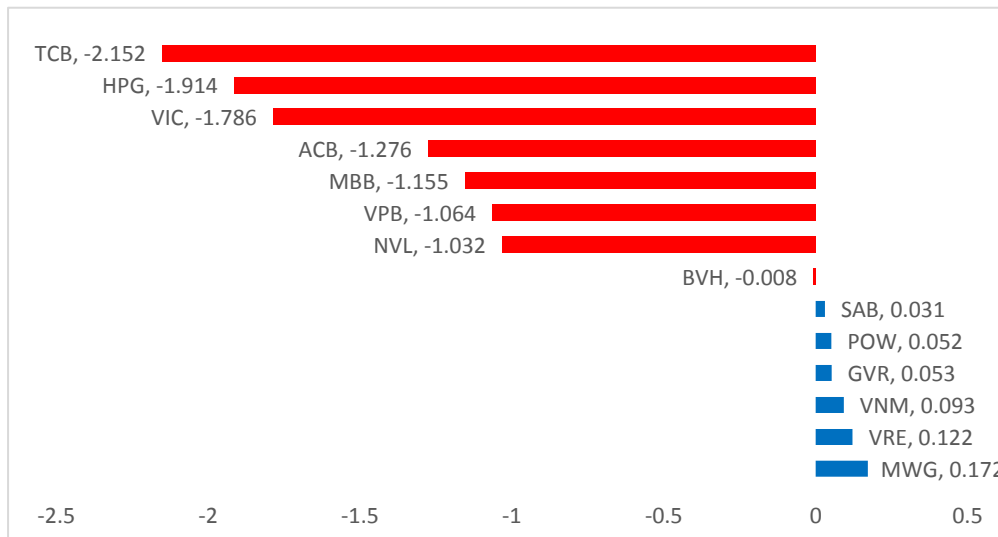


	VN30F2109-Daily	VN30F2109-15M
趨勢	下跌	下跌
支撐 1	1400	1400
支撐 2	1200	1397
阻力 1	1475	1433
阻力 2	1535	1438

VN30-INDEX 指數走勢

VN30-Index 下跌 1.12%，其中 TCB、HPG 和 VIC 下跌近 5.9 點。反之，MWG、VRE、VNM 貢獻近 0.4 點的漲幅。

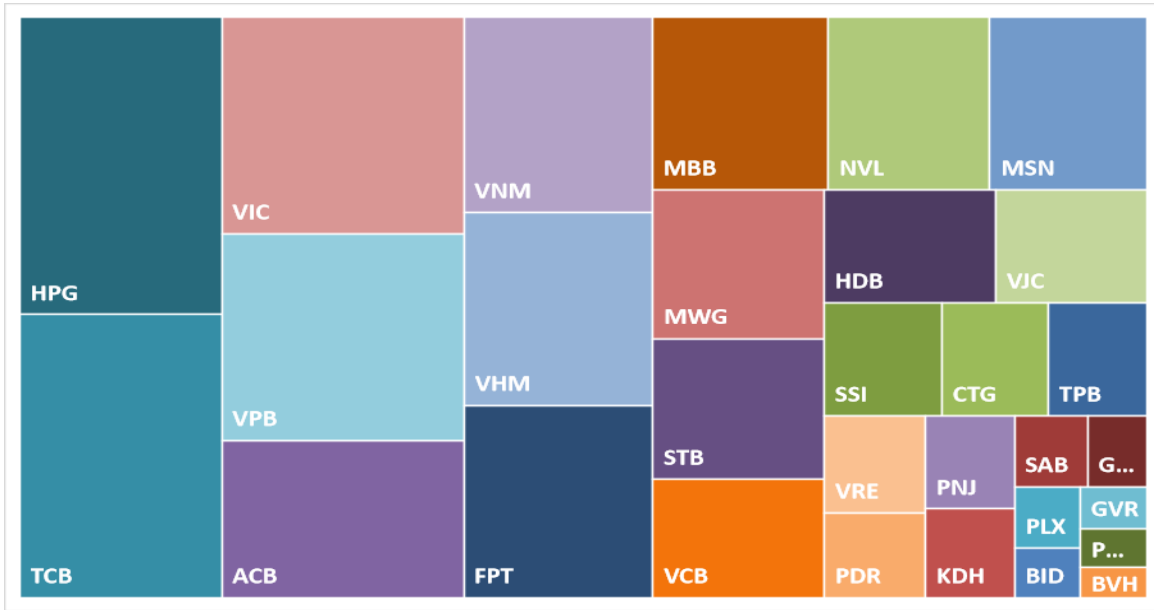
VN30-INDEX 中最有影響力的成分股





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VN30-INDEX 中的資本化



MWG 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
26/08/2021	1,406.7	241,560	32,618
25/08/2021	1,431.5	278,294	32,618
24/08/2021	1,415.1	320,767	33,100
23/08/2021	1,411.2	355,898	34,048
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

日期	VN30F2109	交易量	持倉量
26/08/2021	1405.9	348	184
25/08/2021	1432	462	184
24/08/2021	1414.6	342	129
23/08/2021	1409	405	123
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

日期	VN30F2112	交易量	持倉量
26/08/2021	1,431.0	500	428
25/08/2021	1,418.6	502	416
24/08/2021	1,407.5	439	462
23/08/2021	1,449.8	335	229
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

日期	VN30F2203	交易量	持倉量
26/08/2021	1405.6	31	129
25/08/2021	1437.8	143	129
24/08/2021	1418	140	119
23/08/2021	1407.2	137	130
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

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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%	38,600	155,250	15.7	1.9	3,437	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.2%	38,150	23,771	19.4	2.7	3,828	31%	42,400	21,455
CTG	越南工商股份銀行	金融	1.8%	31,200	149,939	9.1	1.6	19,136	24%	42,535	18,943
ACB	亞洲商業股份銀行	金融	5.8%	31,950	86,327	8.9	2.1	11,442	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	48,700	60,574	15.8	2.5	2,608	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	52,600	39,046	21.7	1.9	1,133	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	91,400	82,943	21.6	4.9	3,170	49%	98,400	41,913
GAS	越南氣體總公司 - 股份公司	公用服務	0.6%	86,300	165,174	21.2	3.5	1,047	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,350	26,580	10.4	0.9	10,360	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.4%	26,850	53,491	10.2	2.0	5,170	18%	30,320	13,527
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.2%	47,700	213,358	8.5	2.9	30,055	26%	56,300	17,852
MBB	軍隊貿易股份銀行	金融	4.6%	28,100	106,171	10.2	2.0	25,571	22%	32,926	11,201
MSN	Masan 集團股份公司	必需消費品	4.4%	134,000	158,192	75.0	7.4	1,482	33%	141,500	53,300
MWG	世界移動通信投資股份公司	非必需消費品	3.9%	162,000	76,994	16.8	4.2	981	49%	179,900	87,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	103,700	152,813	28.8	4.5	2,899	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	86,200	19,599	14.8	3.4	556	49%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.4%	35,500	142,000	30.1	2.9	5,941	1%	39,000	11,650
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	83,500	40,645	28.8	7.3	3,918	4%	97,500	20,499
TPB	Tien Phong 股份商業銀行	金融	1.7%	34,100	36,544	8.1	1.8	5,286	30%	40,900	18,006
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	147,600	94,653	20.2	4.5	190	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	61,100	40,015	21.7	3.5	14,992	46%	63,600	14,800
STB	西貢商信銀行 (sacombank)	金融	3.7%	27,100	51,089	14.1	1.6	30,520	16%	33,900	11,050
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	48,300	169,287	10.5	2.0	19,970	22%	58,600	20,950
VCB	越南外商貿易股份銀行	金融	3.1%	96,800	359,019	17.5	3.4	1,985	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.5%	106,600	357,058	10.7	3.7	6,487	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	7.8%	93,100	354,265	55.1	4.0	2,631	15%	129,689	79,467
VJC	Vietjet 越捷航空股份公司	工業	2.7%	125,800	68,135	433.5	4.0	652	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.7%	87,000	181,826	19.0	5.7	3,374	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.6%	60,800	150,161	12.0	2.5	21,735	15%	73,300	22,450
VRE	Vincom Retail 股份公司	房地產	1.5%	26,450	60,103	22.1	2.0	5,194	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.

HOLD-Underperform: In our view, the stock's fundamentals are relatively less 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.

SELL: We have a negative 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 reduce their position.

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