

下跌是市場當前的主要走勢

2021/08/30

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	1420.0	13.3	351,832	16/09	20
VN30F2110	1418.0	12.1	462	21/10	55
VN30F2112	1420.0	12.9	54	16/12	111
VN30F2203	1420.0	14.4	50	17/03	202

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2109	351,832	44.6%	37,433	
VN30F2110	462	32.8%	193	
VN30F2112	54	-90.8%	596	
VN30F2203	50	61.3%	138	

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	1.4	-5.8	7.2
VN30F2110	-0.6	-5.8	5.2
VN30F2112	1.4	-5.4	6.8
VN30F2203	1.4	-6.9	8.3

源自 : Bloomberg - YSVN

合約走勢

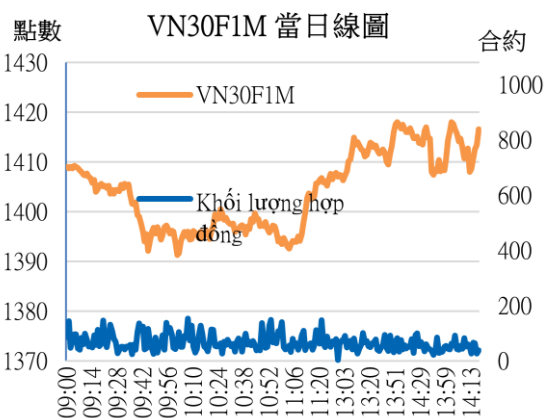
- 4 個期貨合約收漲 12-14 點。基差轉為略微為正的狀態。
- 市場的交易量再次增加，其中 VN30F2109 上漲 45%、VN30F2110 上漲 33%、VN30F2112 下跌 91% 和 VN30F2203 上漲 61%。

VN30F1M 的評估

- VN30F2109 繼續橫盤整理，價格圖表位於扁平波形態（A-B-C 型）的 C 波末端，C 波目標跌至 1422-1432 點。同時，價格也在短期下降趨勢線下方，也支持 1422-1426 點附近的空頭策略。
- 日線圖仍維持下跌趨勢，追蹤止損位於 1460 點。

投資策略

當天策略 (Intraday)	空頭在 1422-1426 點開倉，停損於 1432 點，目標為 1400-1407 點。
主要短期趨勢策略 (Daily)	投資者在 1422-1426 點開空頭，在 1445 點停損。



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

We Create Fortune

VN30F1M 合約走勢圖

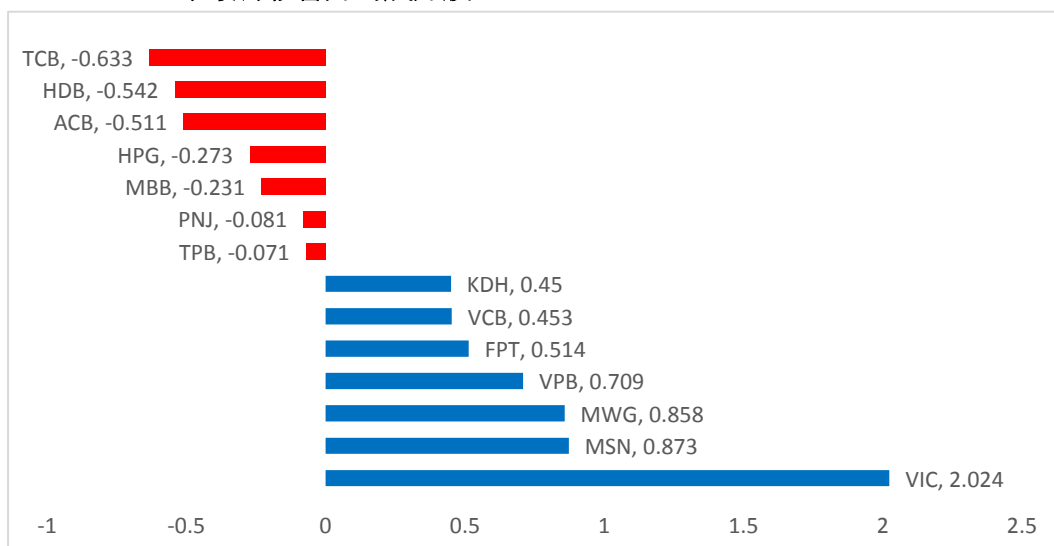


	VN30F2109-Daily	VN30F2109-15M
趨勢	下跌	上漲
支撐 1	1400	1407
支撐 2	1200	1400
阻力 1	1475	1427
阻力 2	1535	1432

VN30-INDEX 指數走勢

VN30-Index 上漲 0.43%，其中 VIC、MSN 和 MWG 貢獻近 3.7 點的漲幅。反之，TCB、HDB、ACB 令指數失去近 1.8 點。

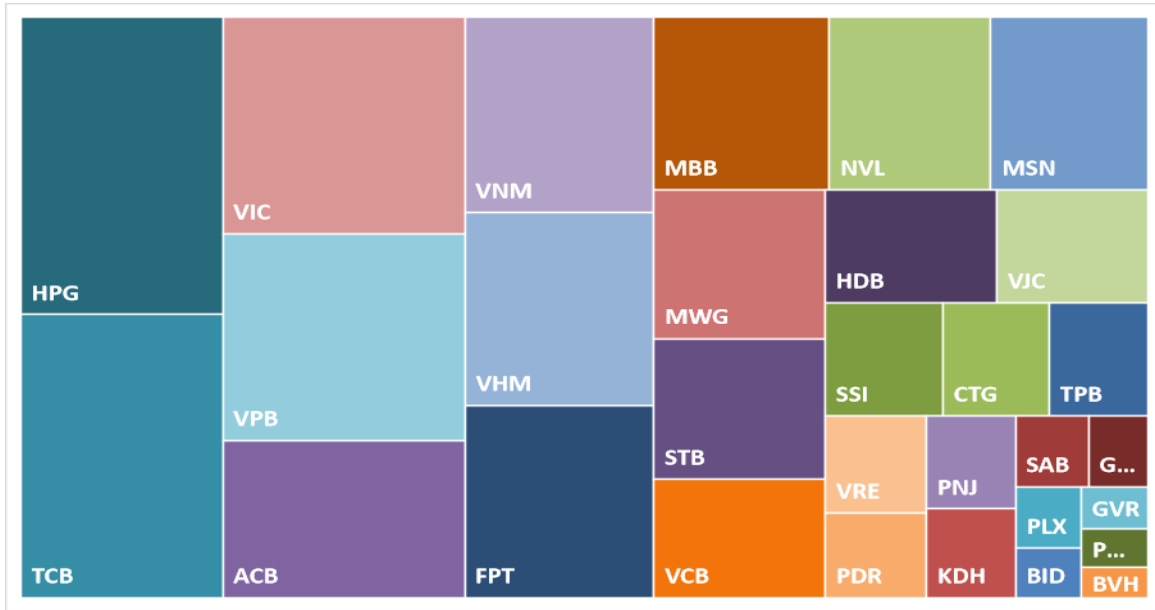
VN30-INDEX 中最有影響力的成分股



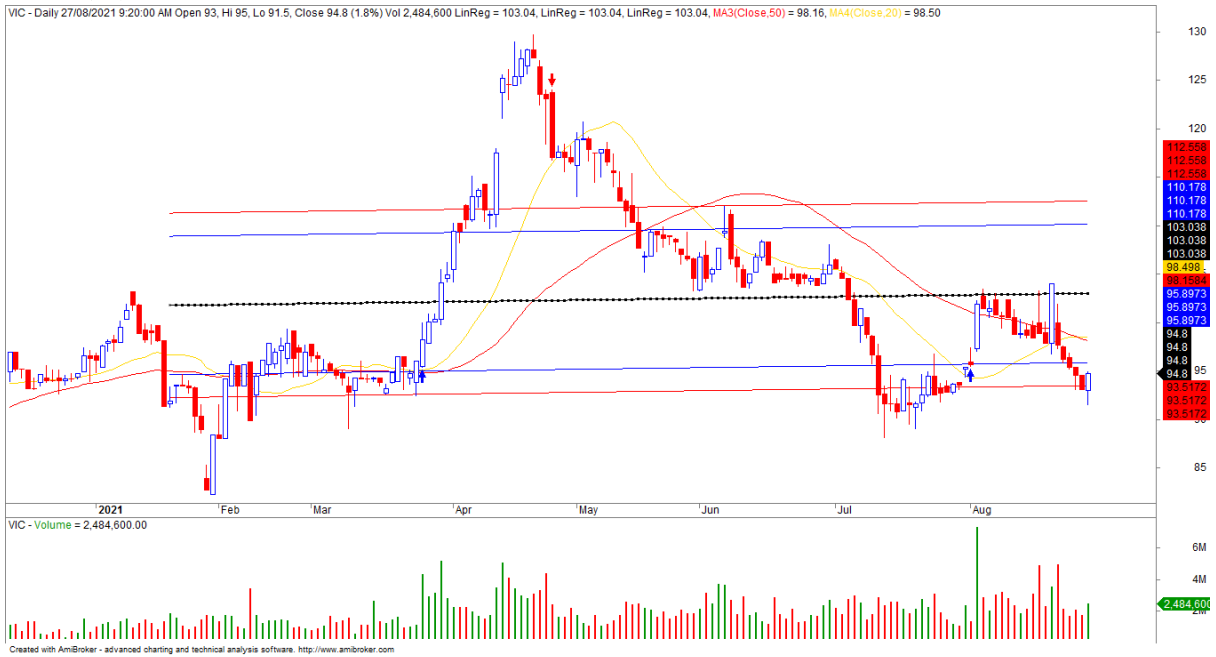


We Create Fortune

VN30-INDEX 中的資本化



VIC 的走勢圖



We Create **Fortune**
期貨合約的價格，交易量和持倉量

日期	VN30F2108	交易量	持倉量
27/08/2021	1,420.0	351,832	37,433
26/08/2021	1,406.7	243,290	37,433
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

日期	VN30F2109	交易量	持倉量
27/08/2021	1418	462	193
26/08/2021	1405.9	348	193
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

日期	VN30F2112	交易量	持倉量
27/08/2021	1,407.1	589	596
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	#N/A N/A

日期	VN30F2203	交易量	持倉量
27/08/2021	1420	50	138
26/08/2021	1405.6	31	138
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



We Create Fortune

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%	38,700	155,652	15.7	1.9	3,373	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.2%	39,150	24,394	19.9	2.8	3,811	30%	42,400	21,455
CTG	越南工商股份銀行	金融	1.8%	31,150	149,699	9.1	1.6	19,241	24%	42,535	19,060
ACB	亞洲商業股份銀行	金融	5.7%	31,750	85,787	8.8	2.1	11,353	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	49,500	61,569	16.0	2.6	2,560	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	53,400	39,640	22.0	1.9	1,128	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.6%	92,000	83,487	21.7	5.0	3,159	49%	98,400	41,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	87,000	166,514	21.3	3.6	1,048	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,900	27,868	10.9	0.9	10,404	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,500	52,794	10.0	2.0	5,101	18%	30,320	13,624
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.2%	47,600	212,911	8.5	2.9	29,805	26%	56,300	17,852
MBB	軍隊貿易股份銀行	金融	4.6%	28,000	105,793	10.1	2.0	25,302	22%	32,926	11,201
MSN	Masan 集團股份公司	必需消費品	4.4%	135,900	160,435	76.0	7.5	1,471	33%	141,500	53,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	164,500	78,182	17.1	4.3	979	49%	179,900	87,300
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	103,800	152,960	28.9	4.5	2,912	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	85,800	19,508	14.8	3.4	556	49%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.5%	37,400	149,600	31.7	3.1	5,925	1%	39,000	11,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	85,000	41,376	29.3	7.4	3,920	4%	97,500	21,259
TPB	Tien Phong 股份商業銀行	金融	1.7%	34,000	36,437	8.1	1.8	5,247	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%	148,500	95,230	20.4	4.6	190	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	61,200	40,081	21.7	3.5	14,954	47%	63,600	14,800
STB	西貢商信銀行 (sacombank)	金融	3.7%	27,300	51,466	14.2	1.6	30,356	16%	33,900	11,050
TCB	越南技商股份銀行 (Techcombank)	金融	8.6%	48,050	168,411	10.4	2.0	19,963	22%	58,600	20,950
VCB	越南外商貿易股份銀行	金融	3.1%	97,800	362,728	17.7	3.5	1,944	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.5%	106,900	358,063	10.8	3.7	6,641	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	8.0%	94,800	360,734	56.1	4.1	2,632	15%	129,689	79,467
VJC	Vietjet 越捷航空股份公司	工業	2.7%	126,800	68,676	437.0	4.0	662	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	3,360	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.7%	61,200	151,149	12.1	2.5	21,323	15%	73,300	22,450
VRE	Vincom Retail 股份公司	房地產	1.5%	26,800	60,898	22.4	2.0	5,125	30%	38,300	25,050



We Create **Fortune**

元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Lý Thị Hiên

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Khổng Hữu Hiệp

高級分析專員

+84 28 3622 6868 ext 3912

hiiep.khong@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

高級分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Phạm Đắc Thành

北部區域經理

+84 28 3622 6868 ext 3416

thanh.pham@yuanta.com.vn

Nguyễn Mạnh Hoat

南部區域經理（胡志明市）

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

Lương Kỳ Ty

堤岸分行經理

+84 28 3622 6868 ext 3653

ty.luong@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868 ext 3701

phong.bui@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn

Đinh Thị Thu Cúc

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn



We Create **Fortune**

Appendix A: Important Disclosures

Analyst Certification

Each research analyst primarily responsible for the content of this research report, in whole or in part, certifies that with respect to each security or issuer that the analyst covered in this report: (1) all of the views expressed accurately reflect his or her personal views about those securities or issuers; and (2) no part of his or her compensation was, is, or will be, directly or indirectly, related to the specific recommendations or views expressed by that research analyst in the research report.

Ratings Definitions

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.

Under Review: We actively follow the company, although our estimates, rating and target price are under review.

Restricted: The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

Note: Yuanta research coverage with a Target Price is based on an investment period of 12 months. Greater China Discovery Series coverage does not have a formal 12 months Target Price and the recommendation is based on an investment period specified by the analyst in the report.

Global Disclaimer

© 2020 Yuanta. All rights reserved. The information in this report has been compiled from sources we believe to be reliable, but we do not hold ourselves responsible for its completeness or accuracy. It is not an offer to sell or solicitation of an offer to buy any securities. All opinions and estimates included in this report constitute our judgment as of this date and are subject to change without notice.

This report provides general information only. Neither the information nor any opinion expressed herein constitutes an offer or invitation to make an offer to buy or sell securities or other investments. This material is prepared for general circulation to clients and is not intended to provide tailored investment advice and does not take into account the individual financial situation and objectives of any specific person who may receive this report. Investors should seek financial advice regarding the appropriateness of investing in any securities, investments or investment strategies discussed or recommended in this report. The information contained in this report has been compiled from sources believed to be reliable but no representation or warranty, express or implied, is made as to its accuracy, completeness or correctness. This report is not (and should not be construed as) a solicitation to act as securities broker or dealer in any jurisdiction by any person or company that is not legally permitted to carry on such business in that jurisdiction.

Yuanta research is distributed in the United States only to Major U.S. Institutional Investors (as defined in Rule 15a-6 under the Securities Exchange Act of 1934, as amended and SEC staff interpretations thereof). All transactions by a US person in the securities mentioned in this report must be effected through a registered broker-dealer under Section 15 of the Securities Exchange Act of 1934, as amended. Yuanta research is distributed in Taiwan by Yuanta Securities Investment Consulting. Yuanta research is distributed in Hong Kong by Yuanta Securities (Hong Kong) Co. Limited, which is licensed in Hong Kong by the Securities and Futures Commission for regulated activities, including Type 4 regulated activity (advising on securities). In Hong Kong, this research report may not be redistributed, retransmitted or disclosed, in whole or in part or any form or manner, without the express written consent of Yuanta Securities (Hong Kong) Co. Limited.