

合約可能會出現技術恢復階段

2021/08/31

單位	合約走勢				
	收盤	+/-	交易量	到期日	剩餘時間
VN30F2109	1432.9	12.9	194,331	16/09	19
VN30F2110	1431.3	13.3	450	21/10	54
VN30F2112	1428.2	8.2	29	16/12	110
VN30F2203	1428.2	8.2	113	17/03	201

源自 Bloomberg - YSVN

單位	合約更改交易量和持倉量			
	交易量	+/-	OI	+/-
VN30F2109	194,331	-45.2%	30,115	
VN30F2110	450	-2.6%	215	
VN30F2112	29	-93.0%	231	
VN30F2203	113	126.0%	118	

源自 Bloomberg - YSVN

單位	合約的基差變動		
	基差	前一盤	+/-
VN30F2109	1.9	1.4	0.4
VN30F2110	0.3	1.4	-1.2
VN30F2112	-2.8	1.4	-4.3
VN30F2203	-2.8	1.4	-4.3

源自 Bloomberg - YSVN

合約走勢

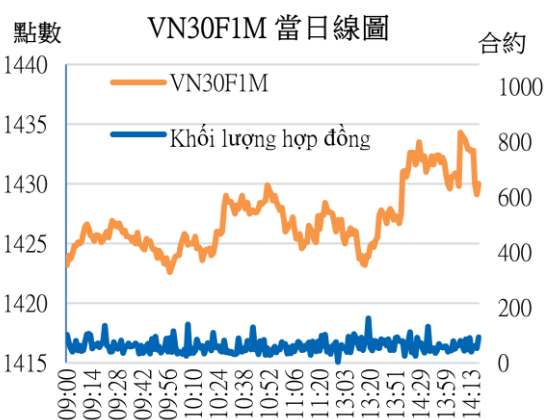
- 4 期貨合約連續第二個交易日收市恢復，上漲 8-13 點。由於期貨合約緊跟 VN30-Index，基差保持在窄幅範圍內。
- 期貨市場的交易量再次下跌，其中 VN30F2109 下跌 45%，VN30F2110 下跌 3%，VN30F2112 下跌 93%，VN30F2203 上漲 126%。

VN30F1M 的評估

- VN30F2109 繼續從 1390 點反彈，但價格圖表處於扁平波浪形態（形式 A-B-C）的波 C 的最後階段，阻力位於 1436-1338 點。布林帶指標平窄，顯示價格區間窄幅波動，而 RSI 在 70 下方橫盤整理，表明上漲趨勢不可持續。
- 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)	空頭策略在 1436-1438 點開設，停損於 1440 點，目標為 1410 點。
主要短期趨勢策略 (Daily)	投資者持有空頭，在 1445 點停損。



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VN30F1M 合約走勢圖

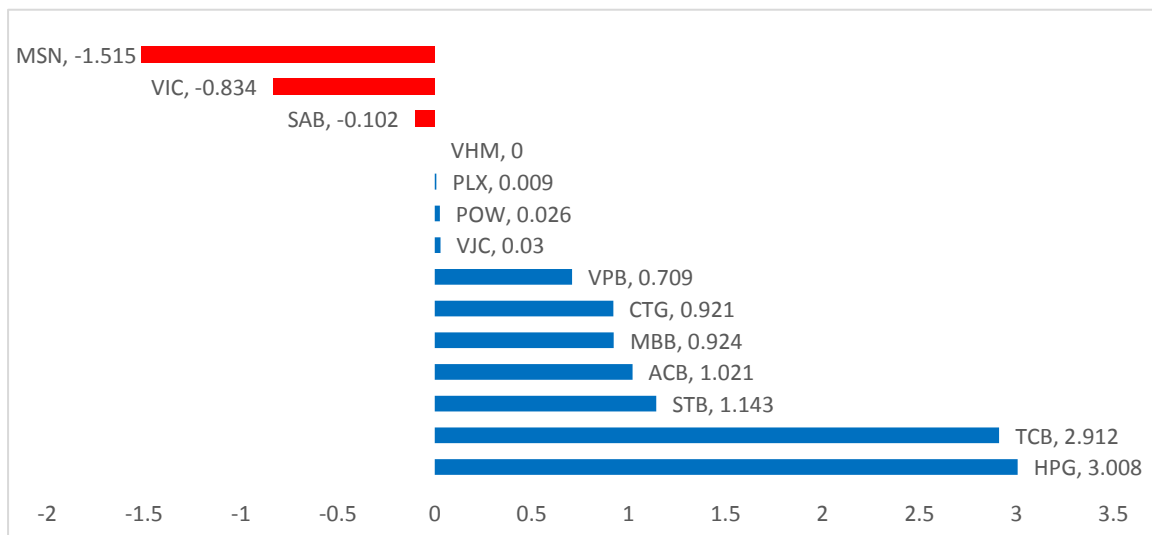


	VN30F2109-Daily	VN30F2109-15M
趨勢	下跌	上漲
支撐 1	1400	1410
支撐 2	1200	1400
阻力 1	1460	1436
阻力 2	1535	1438

VN30-INDEX 指數走勢

VN30-Index 上漲 0.88%，其中 HPG、TCB 和 STB 貢獻了 7.1 點的漲幅。反方向 MSN、VIC、SAB 令指數失去 2.4 多點。

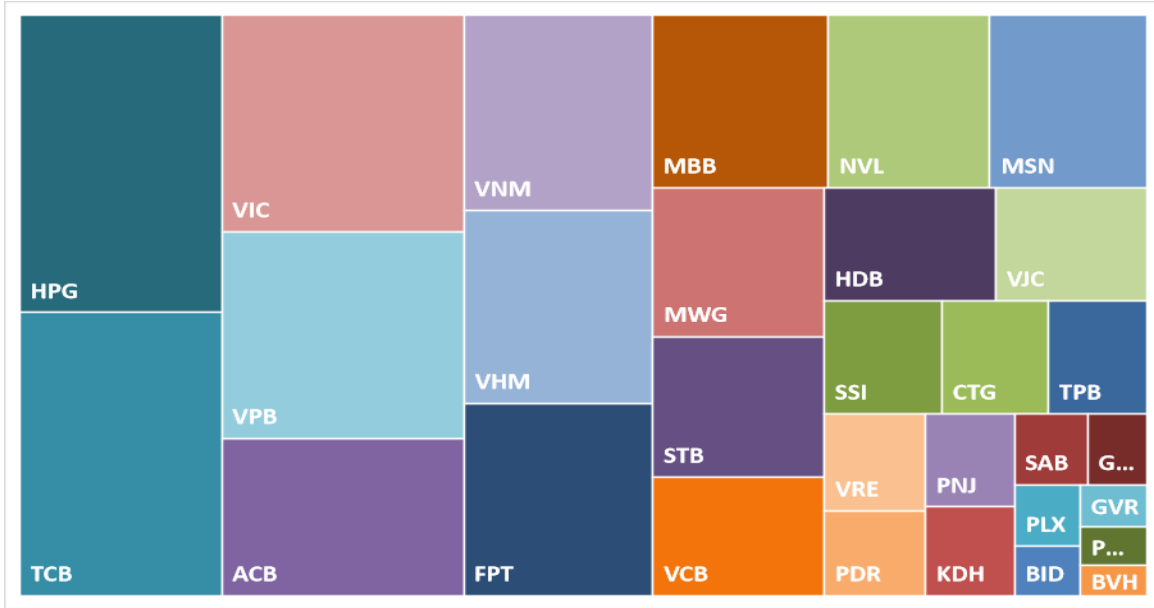
VN30-INDEX 中最有影響力的成分股



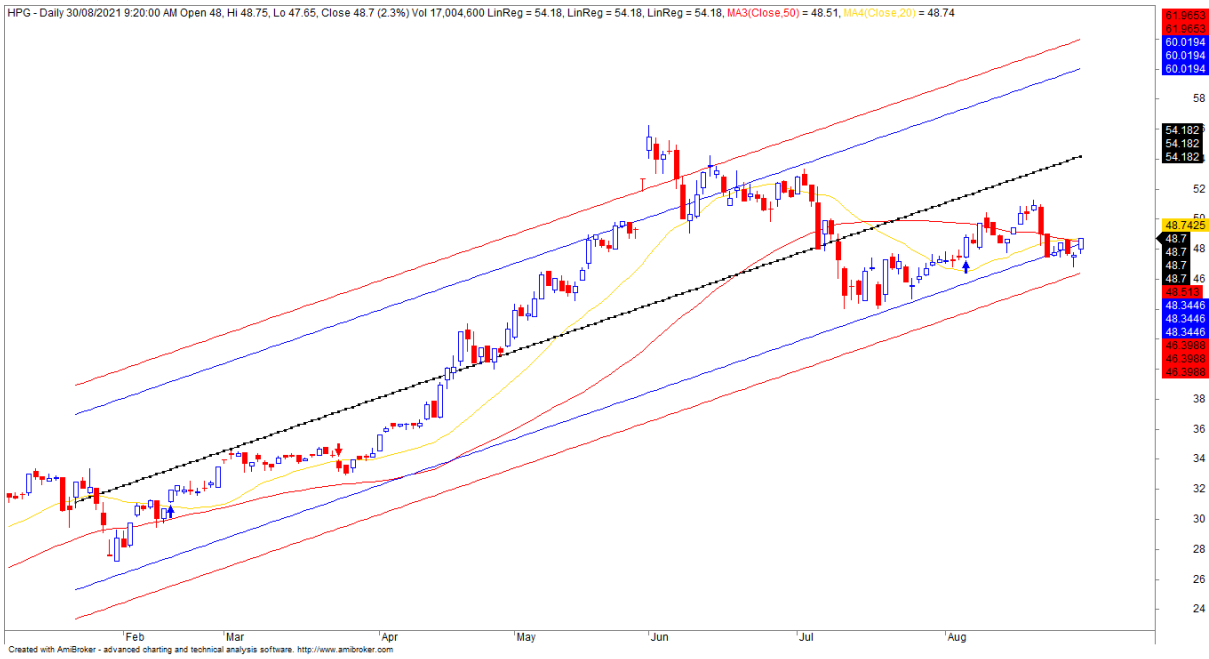


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VN30-INDEX 中的資本化



HPG 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
30/08/2021	1,432.9	194,331	30,115
27/08/2021	1,420.0	354,844	30,115
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

日期	VN30F2109	交易量	持倉量
30/08/2021	1431.3	450	215
27/08/2021	1418	462	215
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

日期	VN30F2112	交易量	持倉量
30/08/2021	1,420.0	414	231
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	242
20/08/2021	#N/A N/A	#N/A N/A	242
19/08/2021	1,439.7	147	242
18/08/2021	1,439.7	147	242

日期	VN30F2203	交易量	持倉量
30/08/2021	1428.2	113	118
27/08/2021	1420	50	118
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



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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%	39,450	158,669	16.0	2.0	3,292	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.2%	39,500	24,612	20.1	2.8	3,807	30%	42,400	21,455
CTG	越南工商股份銀行	金融	1.8%	32,300	155,226	9.5	1.7	19,271	24%	42,535	19,214
ACB	亞洲商業股份銀行	金融	5.7%	32,150	86,868	9.0	2.2	11,287	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	49,550	61,631	16.0	2.6	2,500	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	55,000	40,828	22.6	2.0	1,124	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	92,200	83,669	21.8	5.0	3,153	49%	98,400	42,174
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	87,500	167,471	21.5	3.6	1,056	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,950	27,985	11.0	0.9	10,645	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,700	53,192	10.1	2.0	5,057	18%	30,320	13,648
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.3%	48,700	217,831	8.7	3.0	29,858	26%	56,300	17,926
MBB	軍隊貿易股份銀行	金融	4.6%	28,400	107,304	10.3	2.0	24,901	22%	32,926	11,201
MSN	Masan 集團股份公司	必需消費品	4.3%	132,600	156,539	74.2	7.3	1,478	33%	141,500	53,600
MWG	世界移動通信投資股份公司	非必需消費品	2.7%	110,600	78,848	17.2	4.3	1,481	49%	119,933	60,200
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	104,000	153,255	28.9	4.6	2,915	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	86,400	19,644	14.9	3.4	563	49%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.5%	37,600	150,400	31.9	3.1	5,943	1%	39,000	11,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	85,500	41,619	29.5	7.5	3,930	4%	97,500	21,526
TPB	Tien Phong 股份商業銀行	金融	1.7%	34,650	37,133	8.3	1.8	5,165	30%	40,900	18,088
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	147,200	94,397	20.2	4.5	189	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	62,400	40,867	22.1	3.6	14,915	47%	63,600	14,800
STB	西貢商信銀行 (sacombank)	金融	3.7%	27,900	52,598	14.5	1.7	30,132	16%	33,900	11,050
TCB	越南技商股份銀行 (Techcombank)	金融	8.7%	49,200	172,441	10.7	2.1	20,011	22%	58,600	20,950
VCB	越南外商貿易股份銀行	金融	3.1%	99,300	368,292	17.9	3.5	1,925	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.5%	106,900	358,063	10.8	3.7	6,720	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	7.8%	94,100	358,071	55.7	4.0	2,641	15%	129,689	79,467
VJC	Vietjet 越捷航空股份公司	工業	2.7%	126,900	68,730	437.3	4.0	676	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.7%	87,400	182,662	19.1	5.8	3,339	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.6%	61,600	152,136	12.2	2.5	20,893	15%	73,300	22,450
VRE	Vincom Retail 股份公司	房地產	1.5%	27,200	61,807	22.8	2.0	5,089	30%	38,300	25,050



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