

## 合約在窄幅內橫盤移動

2021/09/01

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	1427.0	-5.9	190,833	16/09	14
VN30F2110	1427.0	-4.3	221	21/10	49
VN30F2112	1426.9	16.8	27	16/12	105
VN30F2203	1423.3	-4.9	90	17/03	196

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2109	190,833	-2.8%	30,336	
VN30F2110	221	-50.9%	231	
VN30F2112	27	-90.3%	468	
VN30F2203	90	-20.4%	96	

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	-1.7	1.9	-3.5
VN30F2110	-1.7	1.9	-3.5
VN30F2112	-1.8	-21.0	19.2
VN30F2203	-5.4	-2.8	-2.5

源自：Bloomberg - YSVN

### 合約走勢

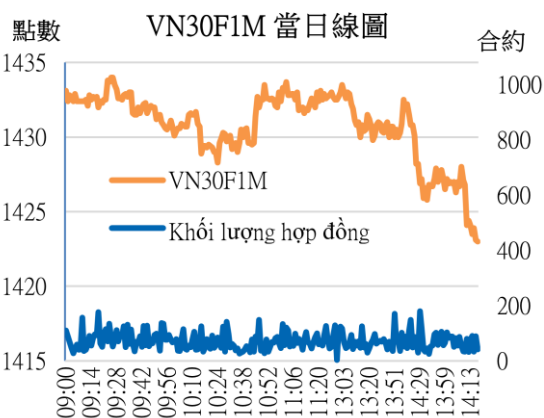
- 4 個期貨合約在 10-14 點區內震盪。市場即將進入長假時，基差轉為略微負值。
- 期貨市場的交易量再度減少，其中：VN30F2109 下跌 3%，VN30F2110 下跌 51%，VN30F2112 下跌 90%，VN30F2203 下跌 20%。

### VN30F1M 的評估

- VN30F2109 跌至尾盤，但價格在 1H 框架內仍保持在均線（20）上方，而 1435 點是價格的強大阻力位。同時，VN30F2109 也完成了 Flat 波形（形式 A-B-C）。若價格維持在 1435 點以下，這種模式將得到確認。
- 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)	多頭策略考慮在 1418-1420 點進行，停損於 1417 點，目標為 1428-1430 點。 空頭可以在合約檢測 1430 點失敗時進行，停損於 1435 點。
主要短期趨勢策略 (Daily)	投資者持有空頭，在 1445 點停損。



Pham Tan Phat

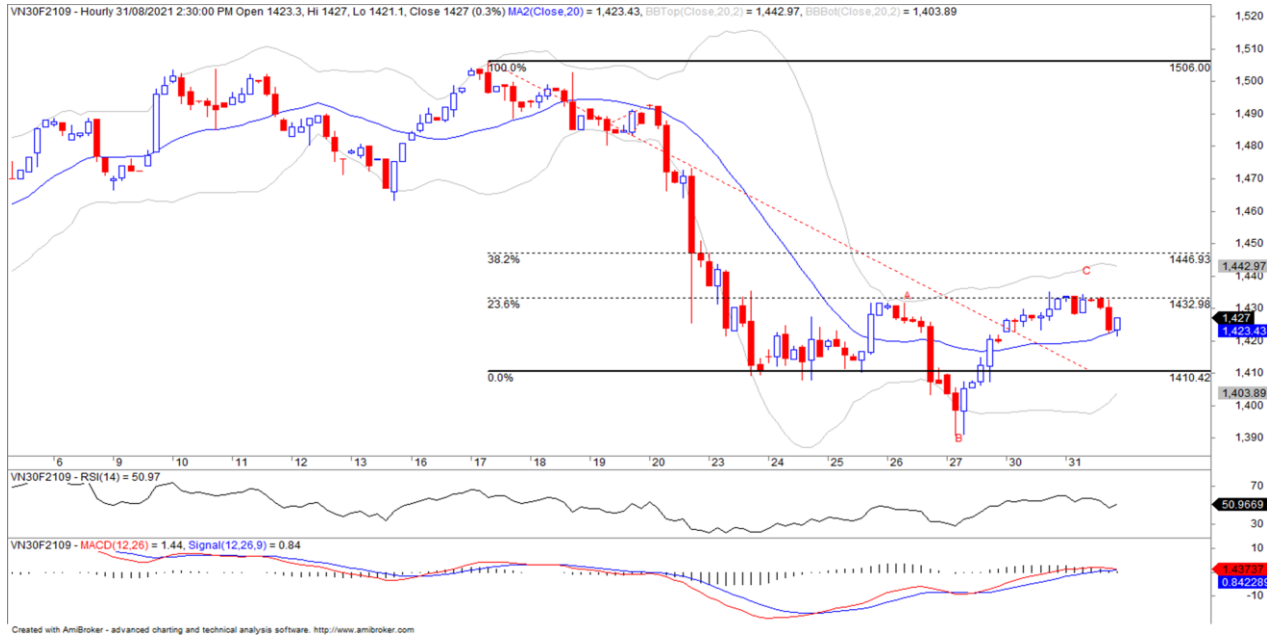
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### VN30F1M 合約走勢圖

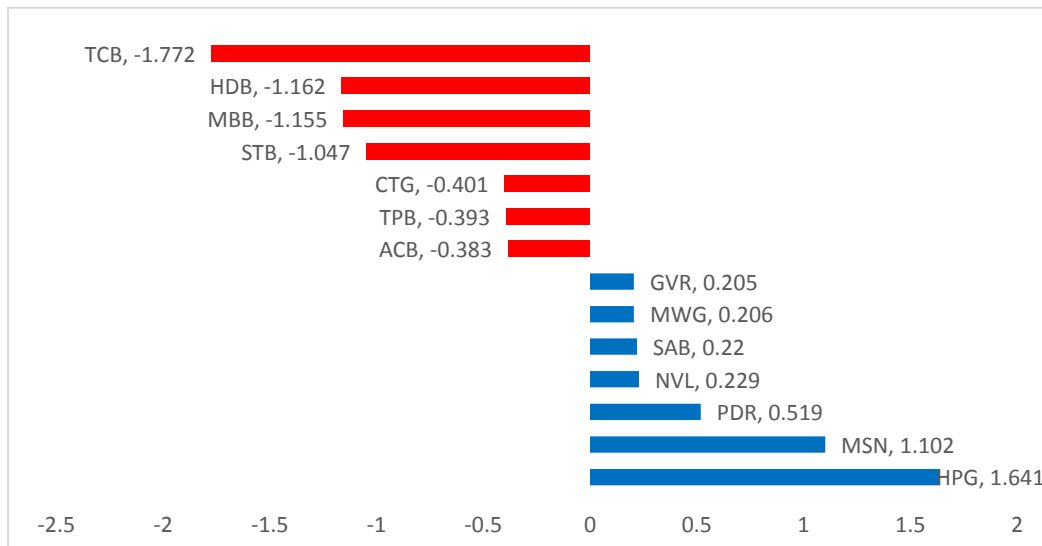


	VN30F2109-Daily	VN30F2109-15M
趨勢	下跌	上漲
支撐 1	1400	1420
支撐 2	1200	1410
阻力 1	1460	1435
阻力 2	1535	1438

### VN30-INDEX 指數走勢

VN30-Index 上漲 0.17%，其中 TCB、HDB 和 MBB 令指數失去 4.1 點。反方向 HPG、MSN、PDR 令指數失去 3.2 點的漲幅。

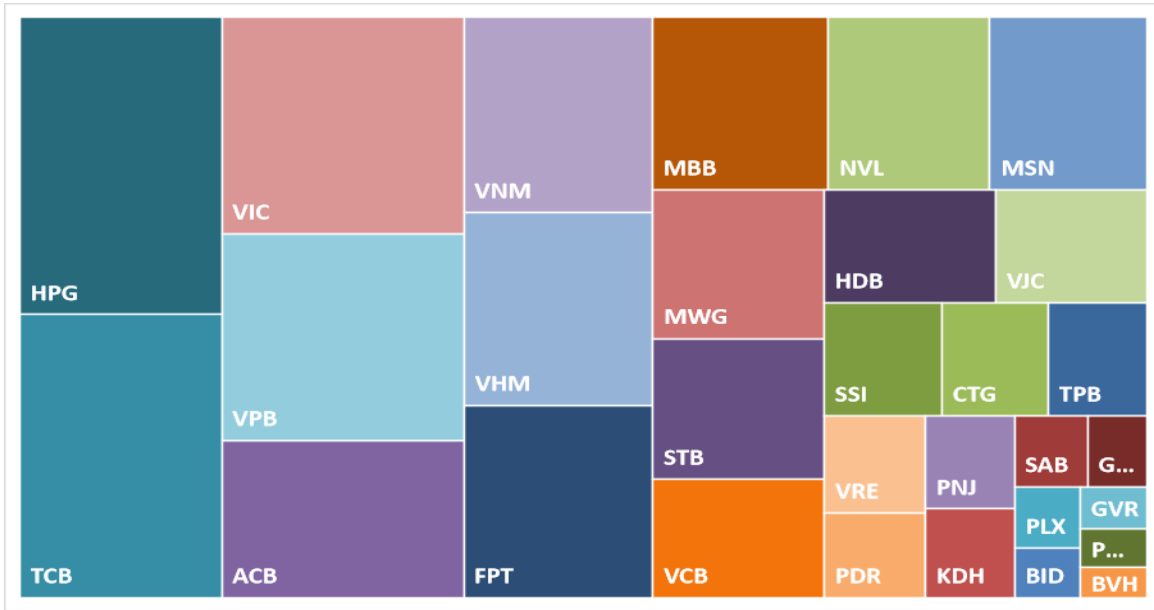
### VN30-INDEX 中最有影響力的成分股



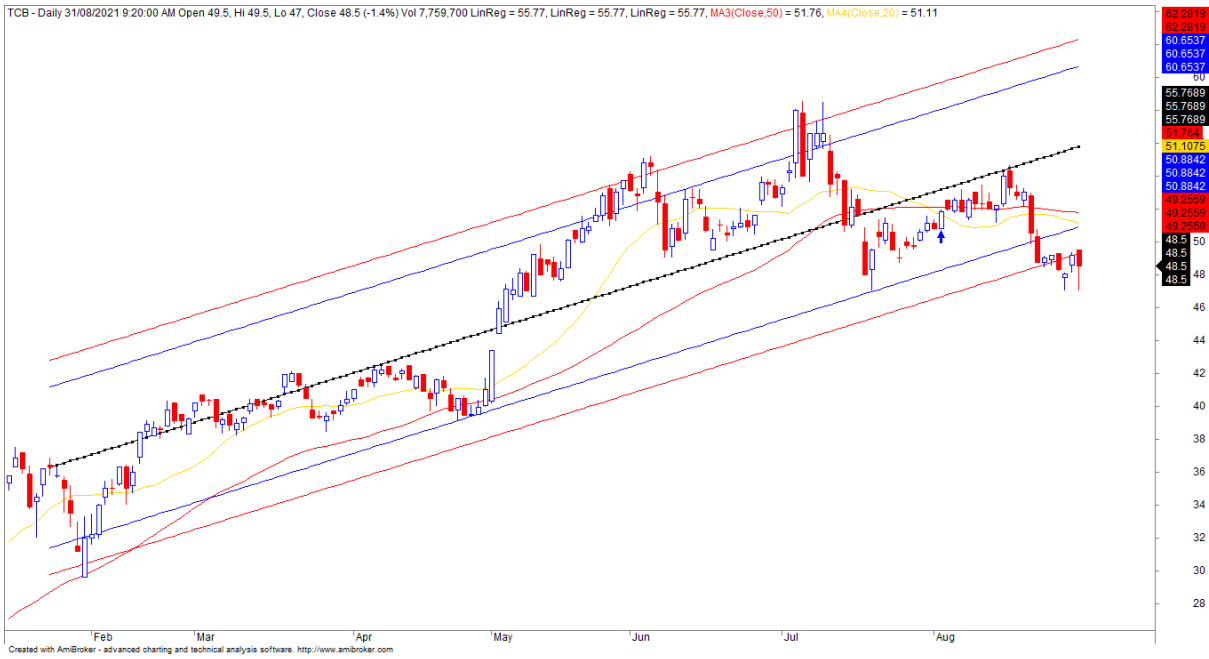


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### VN30-INDEX 中的資本化



### 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
31/08/2021	1,427.0	190,833	30,336
30/08/2021	1,432.9	196,331	30,336
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

日期	VN30F2109	交易量	持倉量
31/08/2021	1427	221	231
30/08/2021	1431.3	450	231
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

日期	VN30F2112	交易量	持倉量
31/08/2021	1,410.1	279	468
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	242
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	#N/A N/A

日期	VN30F2203	交易量	持倉量
31/08/2021	1423.3	90	96
30/08/2021	1428.2	113	96
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



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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%	38,950	156,658	15.8	1.9	3,155	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	39,750	24,768	20.2	2.9	3,694	30%	42,400	21,455
CTG	越南工商股份銀行	金融	1.8%	31,800	152,823	9.3	1.6	19,047	24%	42,535	19,214
ACB	亞洲商業股份銀行	金融	5.7%	32,000	86,462	8.9	2.1	11,220	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	49,700	61,818	16.1	2.6	2,423	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	57,000	42,312	22.6	2.0	1,139	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.5%	92,400	83,850	21.8	5.0	3,161	49%	98,400	42,174
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	89,400	171,107	21.9	3.7	1,064	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.4%	11,850	27,751	10.9	0.9	10,686	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.8%	25,950	51,698	9.8	2.0	4,925	18%	30,320	13,648
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.4%	49,300	220,515	8.8	3.0	29,560	26%	56,300	17,926
MBB	軍隊貿易股份銀行	金融	4.5%	27,900	105,415	10.1	2.0	24,402	22%	32,926	11,201
MSN	Masan 集團股份公司	必需消費品	4.3%	135,000	159,372	75.5	7.5	1,485	33%	141,500	53,600
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	111,000	79,133	17.3	4.3	1,486	49%	119,933	60,200
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	104,400	153,844	29.0	4.6	2,924	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	86,000	19,554	14.8	3.4	571	49%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.5%	38,750	155,000	32.8	3.2	5,931	1%	39,900	11,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	87,900	42,787	30.3	7.7	3,913	4%	97,500	21,526
TPB	Tien Phong 股份商業銀行	金融	1.7%	34,100	36,544	8.1	1.8	5,060	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%	150,000	96,192	20.6	4.6	188	63%	211,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	61,800	40,474	21.9	3.6	14,825	47%	63,600	14,800
STB	西貢商信銀行 (sacombank)	金融	3.6%	27,350	51,561	14.2	1.6	28,939	16%	33,900	11,050
TCB	越南技商股份銀行 (Techcombank)	金融	8.6%	48,500	169,988	10.5	2.0	19,956	22%	58,600	20,950
VCB	越南外商貿易股份銀行	金融	3.2%	99,400	368,662	18.0	3.5	1,918	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.5%	106,400	356,388	10.6	3.7	6,837	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	7.8%	94,100	358,071	53.3	3.9	2,635	15%	129,689	79,467
VJC	Vietjet 越捷航空股份公司	工業	2.7%	126,500	68,514	436.0	4.0	691	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	3,363	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	20,082	15%	73,300	22,450
VRE	Vincom Retail 股份公司	房地產	1.6%	27,300	62,034	22.8	2.0	5,029	30%	38,300	25,050



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