

## 合約繼續橫盤移動

2021/09/06

合約走勢					
單位	收盤	+/-	交易量	到期日	剩餘時間
VN30F2109	1428.6	1.6	210,501	16/09	13
VN30F2110	1427.0	0.0	290	21/10	48
VN30F2112	1428.5	1.6	41	16/12	104
VN30F2203	1425.0	-0.8	25	17/03	195

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2109	210,501	9.4%	29,633	
VN30F2110	290	31.2%	247	
VN30F2112	41	-85.2%	215	
VN30F2203	25	-72.2%	155	

源自：Bloomberg - YSVN

合約的基差變動			
單位	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2109	1.7	-1.7	3.3
VN30F2110	0.1	-1.7	1.7
VN30F2112	1.6	-1.8	3.3
VN30F2203	-1.9	-2.9	0.9

源自：Bloomberg - YSVN

### 合約走勢

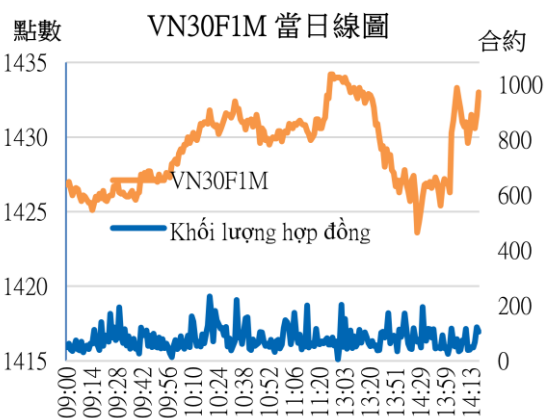
- 4 個期貨合約在 9-12 點範圍內橫盤整理。合約的基礎價差與標的市場差別不大。
- 期貨市場的交易量再次增加，VN30F2109 比前一交易日增加 9%，VN30F2110 增加 31%，VN30F2112 減少 85%，VN30F2203 減少 72%。

### VN30F1M 的評估

- VN30F2109 繼續橫盤整理，下限 1421 點，上限 1435 點，呈長方形。價格突破上述邊界區域，RSI 和 MACD 也沒有給出明確的趨勢信號和明確的趨勢。根據 Elliott 波的觀點，VN30F2109 也完成了 Flat wave 模式（形式 A-B-C）。當價格維持在 1435 點以下時，這種模式將得到確認。
- 日線圖仍維持下跌的趨勢，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，止損於 1417 點，目標為 1428-1430 點。 空頭開 1430 點進行開設，止損於 1435 點。
主要短期趨勢策略 (Daily)	投資者持有空頭，若價格收於 1435 點以上時就止損。



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### VN30F1M 合約走勢圖

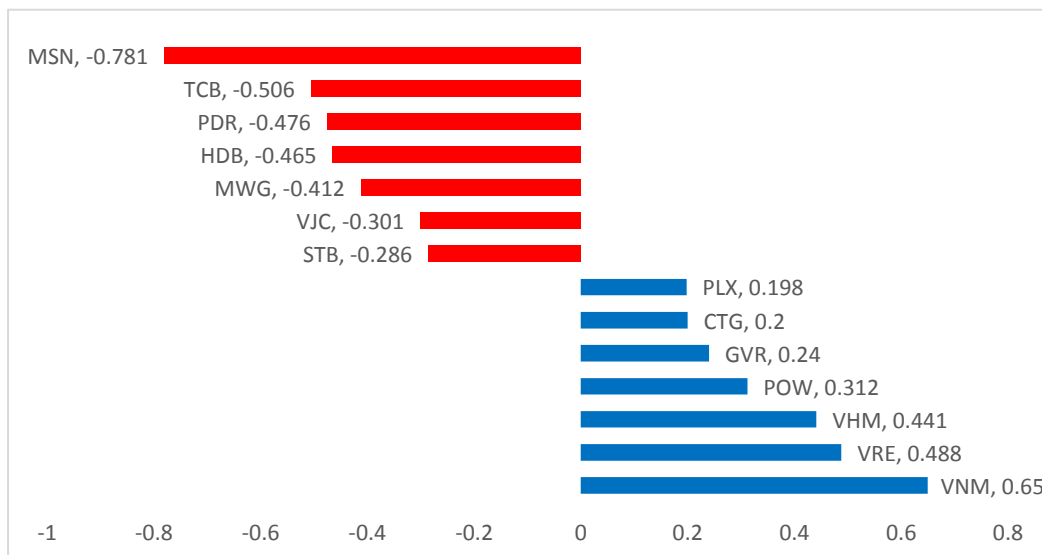


	VN30F2109-Daily	VN30F2109-15M
趨勢	下跌	橫盤
支撐 1	1400	1420
支撐 2	1200	1410
阻力 1	1460	1435
阻力 2	1535	1438

### VN30-INDEX 指數走勢

VN30-Index 下跌 0.12%，其中 MSN、TCB 和 PDR 令指數失去近 1.8 點。反方向 VNM、VRE、VHM 貢獻近 1.6 點的漲幅。

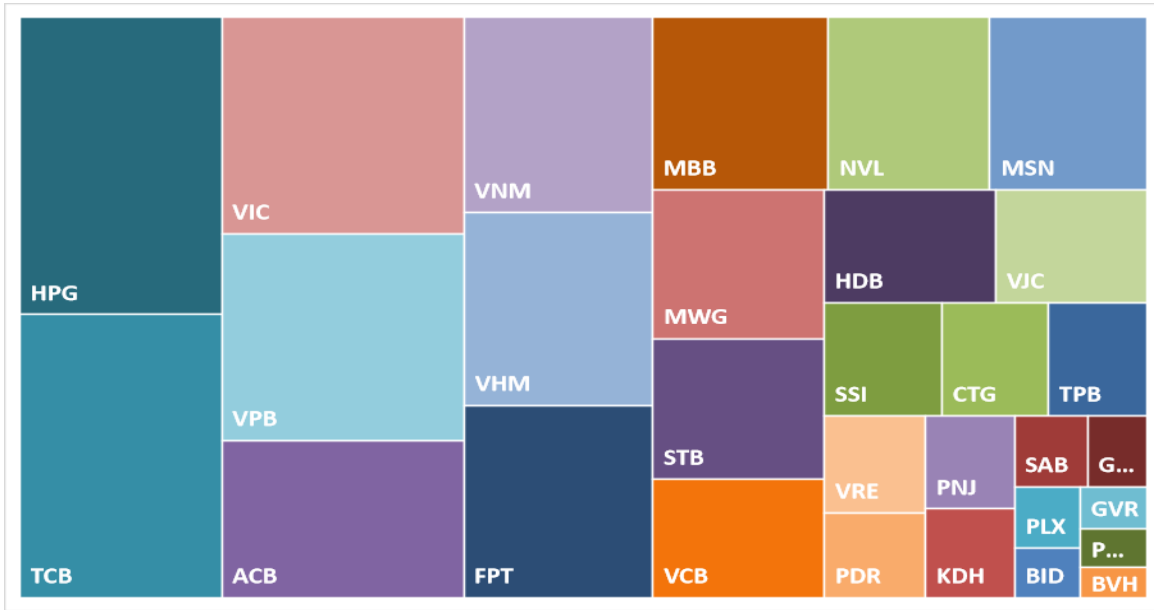
### VN30-INDEX 中最有影響力的成分股





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### VN30-INDEX 中的資本化



### VNM 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
01/09/2021	1,428.6	210,501	29,633
31/08/2021	1,427.0	192,383	29,633
30/08/2021	1,432.9	194,331	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

日期	VN30F2109	交易量	持倉量
01/09/2021	1427	290	247
31/08/2021	1427	221	247
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

日期	VN30F2112	交易量	持倉量
01/09/2021	1,426.9	277	215
31/08/2021	1,410.1	29	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	462
23/08/2021	1,449.8	335	229
20/08/2021	1,439.7	147	430

日期	VN30F2203	交易量	持倉量
01/09/2021	1425	25	155
31/08/2021	1425.8	90	155
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



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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%	39,000	156,859	15.8	1.9	3,135	17%	50,600	36,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.2%	39,300	24,487	20.0	2.8	3,679	30%	42,400	21,455
CTG	越南工商股份銀行	金融	1.8%	32,050	154,024	9.4	1.7	18,946	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	11,135	30%	38,200	19,600
PLX	越南油氣集團	能源	0.6%	50,800	63,186	15.8	2.6	2,404	18%	59,600	45,150
BVH	Bao Viet 集團	金融	0.3%	56,800	42,164	22.5	2.0	1,160	27%	71,200	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.6%	92,400	83,850	21.8	5.0	3,143	49%	98,400	42,174
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	88,600	169,576	21.7	3.6	1,061	3%	98,900	69,400
POW	越南天然氣股份總公司	公用服務	0.5%	12,450	29,156	11.5	1.0	10,668	3%	15,200	9,350
HDB	胡志明市發展商業股份銀行	金融	2.8%	25,650	51,100	9.7	2.0	4,881	18%	30,320	13,697
HPG	Hoa Phat (和發) 集團股份公司	原材料	9.4%	49,200	220,068	8.8	3.0	29,505	26%	56,300	18,037
MBB	軍隊貿易股份銀行	金融	4.5%	27,900	105,415	10.1	2.0	24,193	22%	32,926	11,201
MSN	Masan 集團股份公司	必需消費品	4.3%	133,300	157,365	74.6	7.4	1,509	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%	110,200	78,562	17.1	4.3	1,473	49%	119,933	60,200
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	104,700	154,287	29.1	4.6	2,916	9%	123,600	43,724
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	85,300	19,394	14.7	3.4	570	49%	109,100	57,400
GVR	越南橡膠工業集團	原材料	0.5%	40,100	160,400	34.0	3.3	5,986	1%	40,500	11,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	85,700	41,716	29.6	7.5	3,908	4%	97,500	21,678
TPB	Tien Phong 股份商業銀行	金融	1.7%	34,200	36,651	8.1	1.8	5,013	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%	148,700	95,359	20.4	4.6	187	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	14,747	47%	63,600	14,800
STB	西貢商信銀行 (sacombank)	金融	3.6%	27,200	51,278	14.2	1.6	28,686	16%	33,900	11,050
TCB	越南技商股份銀行 (Techcombank)	金融	8.6%	48,300	169,287	10.5	2.0	19,774	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	1,900	24%	117,200	80,000
VHM	Vinhomes 股份公司	房地產	5.5%	107,000	358,398	10.7	3.7	6,892	24%	121,900	74,900
VIC	Vingroup 集團股份公司	房地產	7.9%	94,100	358,071	53.3	3.9	2,619	15%	129,689	79,467
VJC	Vietjet 越捷航空股份公司	工業	2.6%	125,500	67,972	432.5	4.0	696	18%	138,500	99,400
VNM	越南牛奶股份公司	必需消費品	5.7%	88,100	184,125	19.3	5.8	3,357	55%	117,200	84,000
VPB	Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行	金融	7.6%	61,500	151,890	12.2	2.5	19,862	15%	73,300	22,450
VRE	Vincom Retail 股份公司	房地產	1.6%	27,900	63,398	23.3	2.1	4,990	30%	38,300	25,050



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