

Expiration date

VN30 performance

The VN30 index lost 0.3% to close at 1,489 pts. Among top 5 index weight tickers, only VNM (+0.8%) positively impacted the index gains whilst TCB (-0.9%), VPB (-1.7%), and MBB (-0.3%) dragged the benchmark down. Relating to foreign trading activities, selling activities kept overwhelming, with net sell value recorded at VND1,480bn, mainly focusing on VHM, SSI, and VNM.

VN30 Future chart: Expiration date

VN30F2108 entered the intraday correction phase, but there is the tendency for the instrument to retest the all-time high (1,580 pts zone). Particularly, the instrument closed above major MAs on Daily chart, implying the valid upward swing. With congestion zone, 1,450 pts area keeps acting as the strong support zone whilst 1,490 pts is the main intraday support level. Notably, the instrument will be expired today which means volatility level will increase. In this case, traders should hold the long positions.

Technical strategy

The captured long positions at 1,485-1,490 pts zone should not be closed and out the positions when there is the closing price below 1,465 pts level (Hourly chart).

Table 1. Future statistics

(points, %, contracts)

	Close Price	% chg.	Trading Volume	Open Interest	Fair Value	Expire Date
VN30 Index	1,489.5	(0.3)				
VN30F2108	1,490.9	(0.1)	232,749	31,347	1,490	19/08/2021
VN30F2109	1,489.5	(0.2)	10,064	7,927	1,490	16/09/2021
VN30F2112	1,490.7	0.0	40	201	1,459	16/12/2021
VN30F2203	1,486.0	(0.7)	53	75	1,461	17/03/2022

Source: Bloomberg, KIS

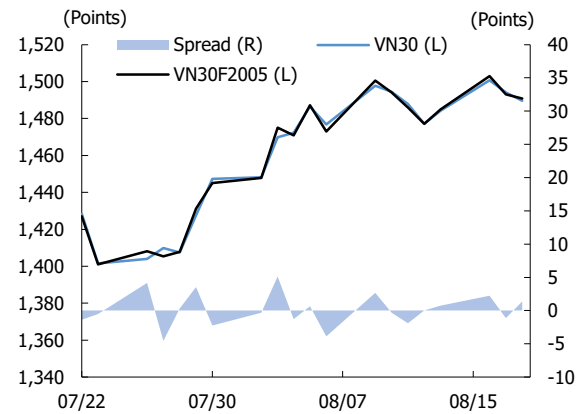
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Figure 1. VN30 Generics hourly chart



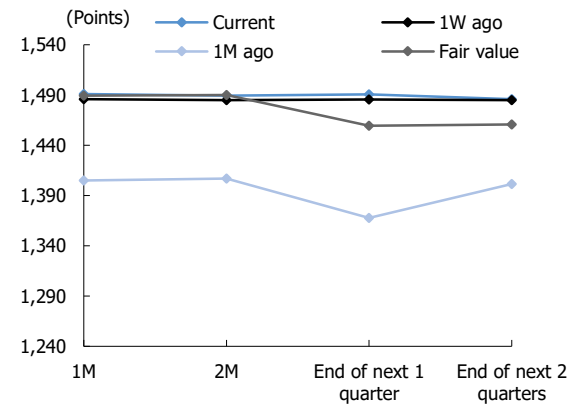
Source: Bloomberg, KIS. Price is adjusted by Proportional Adjustment method

Figure 2. Basis spread



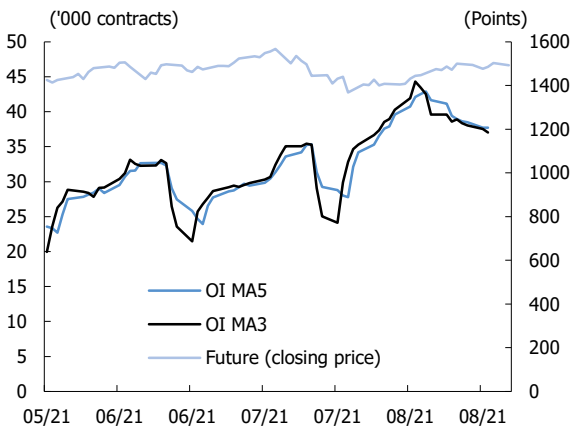
Source: Bloomberg, KIS

Figure 3. Future price curve



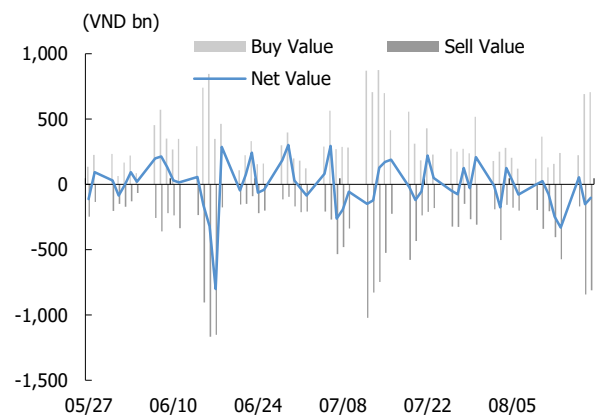
Source: Bloomberg, KIS

Figure 4. Open interest pattern



Source: Bloomberg, KIS

Figure 5. Daily foreign net buy / sell



Source: Bloomberg, KIS

Table 2. VN30 constituent statistics

(VND bn, VND, %, x, '000 shares)

Quote	Name	Industry	Market Cap	Index Weight	Current Price	1D chg	PER	PBR	3M. Vol	Foreign Owned	52W High	52W Low
ACB	Asia Commercial Bank	Financials	96,054	6.09	35,550	(0.1)	9.9	2.38	11,455	30.0	38,200	19,600
BID	BIDV	Financials	171,539	0.51	42,650	(0.7)	17.2	2.11	3,724	16.7	50,600	36,500
BVH	Bao Viet Group	Financials	40,605	0.30	54,700	2.1	22.5	1.95	1,108	26.9	71,200	44,500
CTG	VietinBank	Financials	165,798	1.86	34,500	(0.3)	10.1	1.79	19,886	24.5	42,535	17,897
FPT	FPT Corp	Information Technology	85,302	5.41	94,000	0.2	22.2	5.08	3,195	49.0	98,400	40,565
GAS	PetroVietnam Gas	Utilities	177,232	0.66	92,600	0.2	22.7	3.79	984	2.6	98,900	69,400
GVR	Viet Nam Rubber Group	Materials	150,200	0.45	37,550	0.1	31.3	3.10	5,680	0.6	38,500	10,900
HDB	HDBank	Financials	56,738	2.96	35,600	(0.4)	10.8	2.17	4,550	18.4	37,900	16,273
HPG	Hoa Phat Group	Materials	225,435	9.25	50,400	0.0	9.0	3.05	30,963	26.6	56,300	17,778
KDH	Khang Dien House	Real Estate	25,858	1.25	41,500	0.7	21.1	2.99	4,001	30.8	42,400	20,909
MBB	MBBank	Financials	117,506	4.82	31,100	(0.3)	11.3	2.20	26,388	22.2	32,926	10,786
MSN	Masan Group	Consumer Staples	158,782	4.15	134,500	1.5	75.3	7.44	1,591	33.4	141,500	52,000
MWG	Mobile World Investment	Consumer Discretionary	81,984	3.98	172,500	1.5	18.0	4.49	947	49.0	179,900	80,800
NVL	Novaland	Real Estate	151,781	3.96	103,000	(0.2)	28.6	4.51	2,834	9.5	123,600	43,724
PDR	Phat Dat Real Estate	Real Estate	43,323	1.29	89,000	(2.4)	30.7	7.76	3,882	3.8	97,500	19,928
PLX	Petrolimex	Energy	64,181	0.62	51,600	0.0	16.7	2.68	2,699	17.8	59,600	45,150
PNJ	Phu Nhuan Jewelry	Consumer Discretionary	21,532	1.29	94,700	(0.8)	8.1	3.77	548	49.0	109,100	55,000
POW	PV Power	Utilities	26,697	0.40	11,400	0.4	10.5	0.90	10,428	3.0	15,200	9,350
SAB	SABECO	Consumer Staples	93,627	0.77	146,000	0.3	20.0	4.50	178	62.6	211,000	145,000
SSI	SSI Securities Corp.	Financials	39,426	1.91	60,200	(1.8)	21.4	3.48	14,945	49.3	62,500	14,350
STB	Sacombank	Financials	56,462	3.83	29,950	(0.7)	15.6	1.78	32,321	15.9	33,900	10,600
TCB	Techcombank	Financials	185,059	8.98	52,800	(0.9)	11.4	2.22	19,723	22.5	58,600	19,850
TPB	Tien Phong Bank	Financials	39,920	1.79	37,250	(0.3)	8.9	1.97	5,519	30.0	40,900	17,065
VCB	Vietcombank	Financials	374,597	3.07	101,000	0.0	18.3	3.57	1,988	23.6	117,200	80,000
VHM	Vinhomes	Real Estate	368,447	5.43	110,000	(0.9)	11.1	3.78	5,180	23.8	121,900	74,900
VIC	VinGroup	Real Estate	372,532	7.83	97,900	(1.0)	58.0	4.21	2,600	15.0	129,689	76,356
VJC	Vietjet Air	Industrials	63,910	2.38	118,000	0.6	30.1	3.77	565	18.3	138,500	98,800
VNM	Vinamilk	Consumer Staples	188,096	5.61	90,000	0.8	19.7	5.95	3,405	55.0	117,200	84,000
VPB	VPBank	Financials	157,104	7.62	64,000	(1.7)	12.7	2.62	24,153	15.4	73,300	21,300
VRE	Vincom Retail	Real Estate	63,170	1.52	27,800	(0.9)	23.3	2.07	5,427	30.0	38,300	25,050

Source: Bloomberg, KIS

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