

市場等待明顯的趨勢信號

2022/07/27

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
VN30F2112	1218.9	-3.0	154,039	18/08	25
VN30F2201	1219.2	-2.3	95	15/09	53
VN30F2203	1217.6	-2.4	76	15/12	144
VN30F2206	1218.3	-1.2	26	16/03	235

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	154,039	-17.7%	36,461	
VN30F2201	95	-45.7%	334	
VN30F2203	76	33.3%	520	
VN30F2206	26	52.9%	25	

源自: Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2112	0.4	-0.7	1.1
VN30F2201	0.7	-0.7	1.4
VN30F2203	-0.9	-2.6	1.7
VN30F2206	-0.2	-3.1	2.9

源自: Bloomberg - YSVN

合約走勢

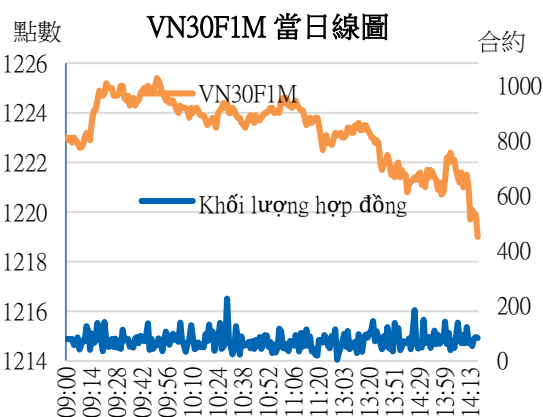
- 4 個期貨合約繼續下跌，跌幅為 1-3 點。與 VN30-Index 相比，VN30F2207 的基差微有正數。
- VN30F2208 的成交量比前一交易日減少 18%，VN30F2209 減少 46%，VN30F2209 增加 33%，VN30F2212 增加 53%。

VN30F1M 的評估

- VN30F2208 在 38.2% 斐波那契水平以上橫盤整理，相當於 1217 點。隨機指標和 MACD 均出現調整信號，顯示 VN30F2208 可能下跌至 1212-1213 點，相當於 50% 斐波那契，然後強勁復甦。同時，目前的下跌趨勢很可能仍是 1190 點上漲趨勢的技術調整。
- 在日線圖上，短期趨勢保持跌勢。

投資策略

當天策略 (Intraday)	投資者考慮在 1223-1224 點開設空頭，停損於 1226 點。 當價格突破 1226 點時考慮開設多頭，停損於 1223 點，止盈在 1230-1232 點。
主要短期趨勢策略 (Daily)	隨著 VN30F2208 在寬幅內橫盤整理，投資者保持觀察頭寸。



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VN30F1M 合約走勢圖

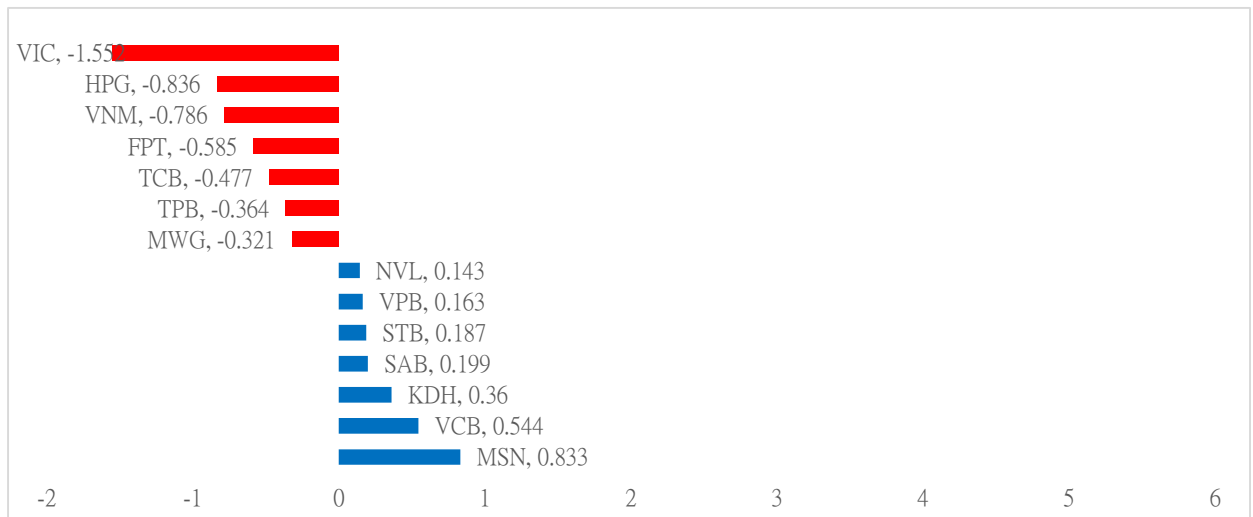


	VN30F2208-Daily	VN30F2208-1H
趨勢	下跌	橫盤
支撐 1	1200	1223
支撐 2	1170	1218
阻力 1	1300	1235
阻力 2	1340	1240

VN30-INDEX 指數走勢

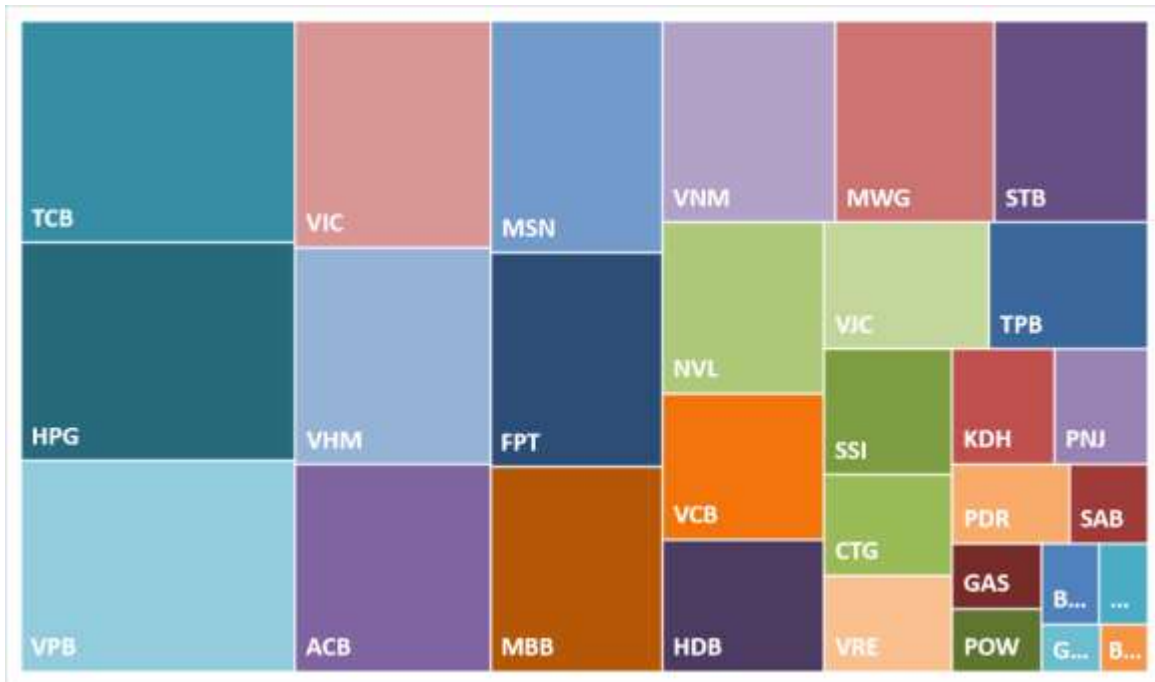
VN30-Index 收盤下跌 0.34%，其中 VIC、HPG 和 VNM 對指數的負面影響最大。相比之下，MSN、VCB 和 KDH 對指數的漲幅影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



MSN 的走勢圖





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期貨合約的價格，交易量和持倉量

日期	VN30F2110	交易量	持倉量
26/07/2022	1,218.9	154,039	39,954
25/07/2022	1,221.9	187,113	39,954
22/07/2022	1,225.6	206,418	36,461
21/07/2022	1,234.1	203,851	24,956
20/07/2022	1,226.1	189,723	24,956
19/07/2022	1,213.0	196,947	33,018
18/07/2022	1,215.4	179,182	37,565
15/07/2022	1,210.1	220,851	37,775

日期	VN30F2111	交易量	持倉量
26/07/2022	1219.2	95	349
25/07/2022	1221.5	175	349
22/07/2022	1225.3	348	334
21/07/2022	1226.4	27,056	25,838
20/07/2022	1223.5	15,536	16,842
19/07/2022	1210.5	9,468	11,723
18/07/2022	1212.8	3,079	6,483
15/07/2022	1210.9	1,437	4,698

日期	VN30F2112	交易量	持倉量
26/07/2022	1,217.6	76	494
25/07/2022	1,220.0	57	494
22/07/2022	1,223.6	80	520
21/07/2022	1,224.1	152	280
20/07/2022	1,226.8	124	272
19/07/2022	1,209.5	18	269
18/07/2022	1,211.8	41	267
15/07/2022	1,214.2	75	269

日期	VN30F2203	交易量	持倉量
26/07/2022	1218.3	26	31
25/07/2022	1219.5	17	31
22/07/2022	1223.9	53	25
21/07/2022	1223.7	43	543
20/07/2022	1222.3	101	540
19/07/2022	1210.9	29	515
18/07/2022	1212.5	115	512
15/07/2022	1212.6	29	472

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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	0.6%	35,400	179,072	15.6	2.1	1,525	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	36,300	25,672	21.3	2.4	1,000	29%	52,273	33,909
CTG	越南工商股份銀行	金融	1.6%	26,600	127,833	10.4	1.3	4,326	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.9%	24,050	81,227	7.8	1.7	3,257	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	41,100	52,221	21.1	2.0	1,053	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	55,400	41,125	21.9	1.9	1,593	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.8%	85,400	93,686	19.9	4.8	2,512	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	104,700	200,391	20.5	3.7	1,078	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,150	30,796	15.3	1.1	15,479	2%	20,800	10,350
HDB	胡志明市發展商業股份銀行	金融	2.8%	23,600	47,488	7.3	1.5	2,157	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.0%	21,900	127,344	3.8	1.3	24,548	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	25,250	95,403	7.0	1.5	8,480	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.3%	108,600	154,617	15.4	5.6	946	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	63,300	92,653	18.0	4.1	3,434	49%	81,400	52,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	73,700	143,703	34.0	3.9	2,529	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	113,200	27,436	21.3	3.4	957	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	22,800	91,200	20.7	1.8	1,775	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	52,400	35,194	16.8	4.6	1,983	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	27,400	43,340	7.8	1.5	2,518	30%	44,000	24,037
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.0%	165,000	105,811	27.6	4.9	142	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.8%	20,450	30,473	7.2	1.4	17,280	22%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.5%	22,850	43,077	10.9	1.2	16,359	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.2%	36,800	129,202	6.4	1.2	5,818	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	72,900	345,000	15.0	2.9	1,030	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.1%	58,900	256,472	6.7	2.0	3,514	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	7.1%	67,300	256,678	#N/A N/A	2.5	1,855	12%	109,600	66,200
VJC	Vietjet 越捷航空股份公司	工業	2.9%	125,800	68,135	348.0	4.0	615	17%	149,000	111,500
VNM	越南牛奶股份公司	必需消費品	5.2%	72,900	152,358	16.6	4.7	2,089	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	27,650	122,917	7.4	1.4	11,020	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	1.9%	26,300	59,762	65.6	1.9	2,652	32%	37,000	25,100



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