

市場形成上漲趨勢

2022/07/29

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	1231.6	8.6	163,834	18/08	21
VN30F2201	1231.7	9.9	272	15/09	49
VN30F2203	1231.5	12.8	85	15/12	140
VN30F2206	1231.3	15.8	123	16/03	231

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	163,834	0.4%	44,229	
VN30F2201	272	166.7%	349	
VN30F2203	85	142.9%	473	
VN30F2206	123	-8.9%	53	

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	-4.5	3.6	-8.1
VN30F2201	-4.4	3.6	-8.0
VN30F2203	-4.6	-0.7	-3.9
VN30F2206	-4.8	-3.9	-0.9

源自: Bloomberg - YSVN

合約走勢

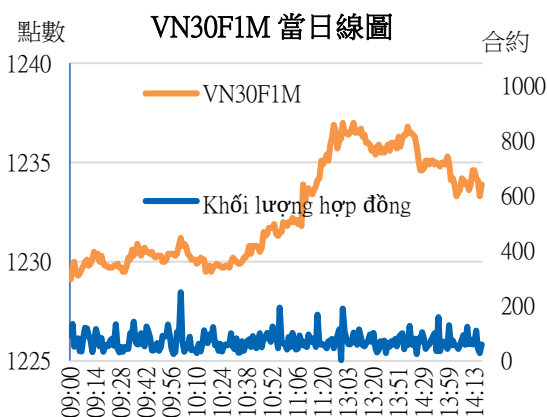
- 4 個期貨合約強勁突破，漲幅為 9-16 點。與 VN30-Index 相比，VN30F2208 的基差錄得近 5 點。
- VN30F2208 交易量比前一交易日小幅增加，VN30F2209 增加 167%，VN30F2209 增加 143%，VN30F2212 減少 9%。

VN30F1M 的評估

- VN30F2208 強勁突破，價格走勢圖重新測試 1231 點，相當於斐波那契 23.6%，舊頂已被突破。隨機指標下跌至短期超賣區域，顯示下个交易日有機會復甦至 1240-1244 點。
- 在日線圖上，短期趨勢轉為上漲勢頭。

投資策略

當天策略 (Intraday)	投資者考慮在 1230-1231 點開設多頭，停損於 1228 點，止盈在 1240-1244 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1227-1231 點開設多頭，停損於 1225 點。



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VN30F1M 合約走勢圖

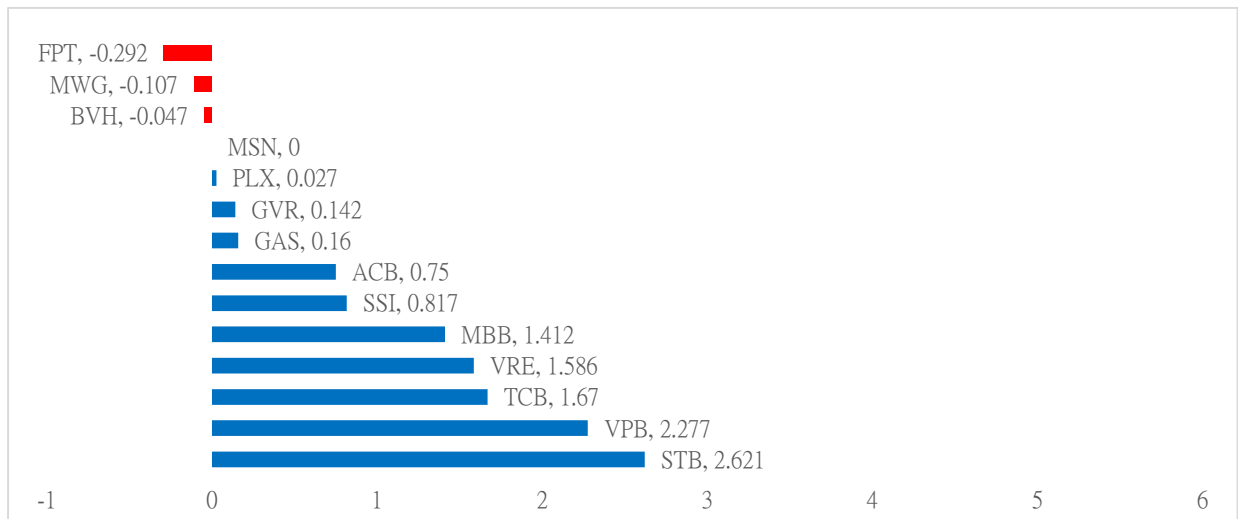


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1231
支撐 2	1170	1225
阻力 1	1250	1240
阻力 2	1300	1244

VN30-INDEX 指數走勢

VN30-Index 收盤上漲 1.37%，其中 STB、VPB 和 TCB 對指數的漲幅影響最大。相比之下，FPT、MWG 和 BVH 對指數的負面影響最大。

VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



STB 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
28/07/2022	1,231.6	163,834	44,229
27/07/2022	1,223.0	163,202	44,229
26/07/2022	1,218.9	154,394	42,681
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

日期	VN30F2111	交易量	持倉量
28/07/2022	1231.7	272	349
27/07/2022	1221.8	102	349
26/07/2022	1219.2	95	342
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

日期	VN30F2112	交易量	持倉量
28/07/2022	1,231.5	85	473
27/07/2022	1,218.7	35	473
26/07/2022	1,217.6	76	465
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

日期	VN30F2203	交易量	持倉量
28/07/2022	1231.3	123	53
27/07/2022	1215.5	135	53
26/07/2022	1219.5	26	36
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



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%	36,500	184,636	16.1	2.1	1,453	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	38,000	27,240	22.3	2.6	957	29%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	27,600	132,639	10.8	1.4	4,171	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.9%	24,450	82,578	7.0	1.6	2,941	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	41,500	52,730	21.3	2.1	969	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	56,600	42,015	22.4	1.9	1,514	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.7%	84,900	93,138	18.8	4.8	2,282	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	106,300	203,453	20.8	3.7	1,058	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,550	31,732	15.8	1.1	15,231	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	24,400	49,098	7.6	1.6	2,009	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	21,400	124,436	3.7	1.3	24,410	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	25,550	96,536	7.1	1.5	8,020	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.3%	109,900	156,467	15.6	5.7	887	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	62,000	90,750	17.6	4.1	3,227	49%	81,400	52,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	74,000	144,288	34.1	4.0	2,425	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	113,000	27,387	21.3	3.4	880	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	23,950	95,800	21.8	1.9	1,683	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	53,200	35,732	17.1	4.6	1,901	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	27,200	43,024	7.8	1.5	2,432	30%	44,000	24,778
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.0%	173,000	110,942	29.0	5.2	131	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	21,150	31,516	7.4	1.5	17,587	22%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.7%	24,450	46,094	12.9	1.3	16,173	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.2%	37,300	130,957	6.5	1.3	5,453	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	75,300	356,358	#N/A N/A	#N/A N/A	970	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.0%	58,800	256,037	9.1	2.1	3,250	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	7.0%	67,000	255,534	#N/A N/A	2.4	1,756	12%	109,600	66,000
VJC	Vietjet 越捷航空股份公司	工業	2.9%	127,400	69,001	352.5	4.0	603	17%	149,000	112,300
VNM	越南牛奶股份公司	必需消費品	5.1%	72,600	151,731	16.5	4.7	1,992	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	28,400	126,251	7.6	1.4	10,138	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.0%	28,100	63,852	49.3	2.0	2,454	32%	37,000	25,100



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