

## 指數在市場上劇烈波動

2022/08/02

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	1244.4	13.7	200,993	18/08	19
VN30F2201	1240.1	10.2	1048	15/09	47
VN30F2203	1239.2	10.2	223	15/12	138
VN30F2206	1238.9	9.4	57	16/03	229

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	200,993	20.3%	39,238	
VN30F2201	1,048	247.0%	505	
VN30F2203	223	829.2%	425	
VN30F2206	57	171.4%	64	

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	-11.8	-1.3	-10.6
VN30F2201	-16.2	-1.3	-14.9
VN30F2203	-17.1	-3.0	-14.1
VN30F2206	-17.3	-2.5	-14.8

源自: Bloomberg - YSVN

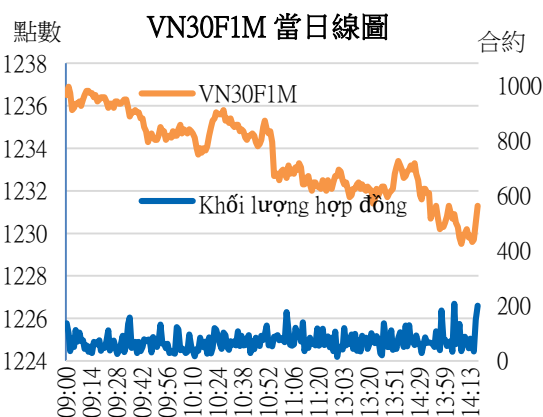
### 合約走勢

- 4 個期貨合約強勁突破，收盤上漲 9-14 點。與 VN30-Index 相比，VN30F2208 的基差錄得負 12 點。
- VN30F2208 交易量比前一交易日增加 20%，VN30F2209 增加 247%，VN30F2212 增加 829%，VN30F2303 增加 171%。

### VN30F1M 的評估

- VN30F2208 突破本週最後一個交易日的橫盤走勢。與此同時，價格走勢圖積極劇烈波動，並在 1250-1259 點進入當前上漲趨勢。MACD 指標切上信號線以及大幅上漲，顯示短期上漲趨勢得到支撐。然而，在接下來的 1-2 個交易日內，1250 點區域可能會出現震盪的走勢。
- 在日線圖上，短期趨勢轉為漲勢。

### 投資策略



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當天策略 (Intraday)	投資者考慮在 1252-1253 點開設空頭，停損於 1255 點，止盈在 1242-1245 點。 多頭倉位考慮在 1240-1243 點開設，停損於 1238 點。
主要短期趨勢策略 (Daily)	投資者持有多頭在調整內積累，停損於 1233 點，並在 1255-1260 點附近阻力位。

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VN30F1M 合約走勢圖

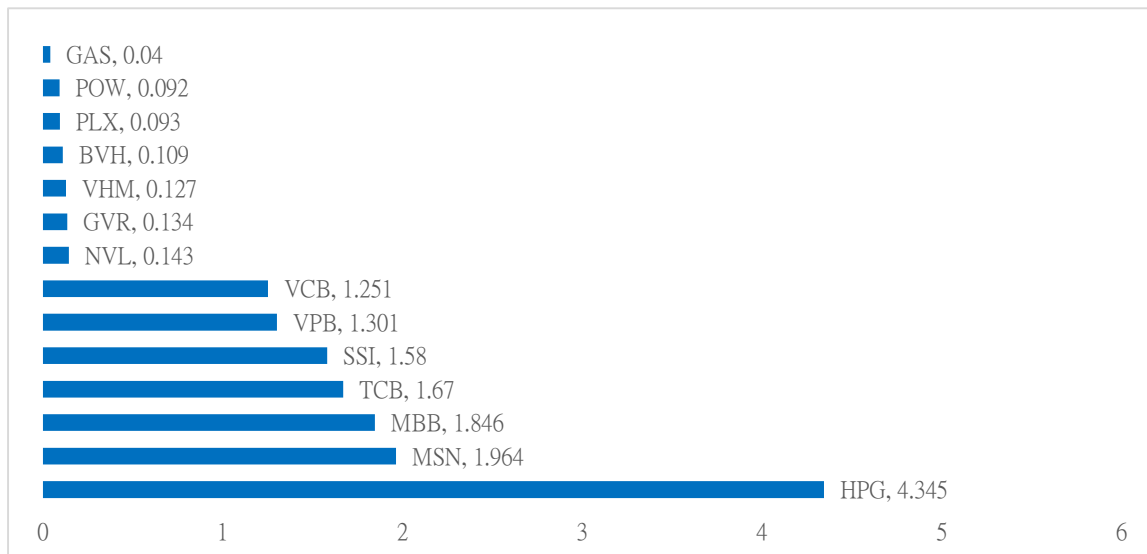


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1244
支撐 2	1170	1238
阻力 1	1250	1252
阻力 2	1300	1260

VN30-INDEX 指數走勢

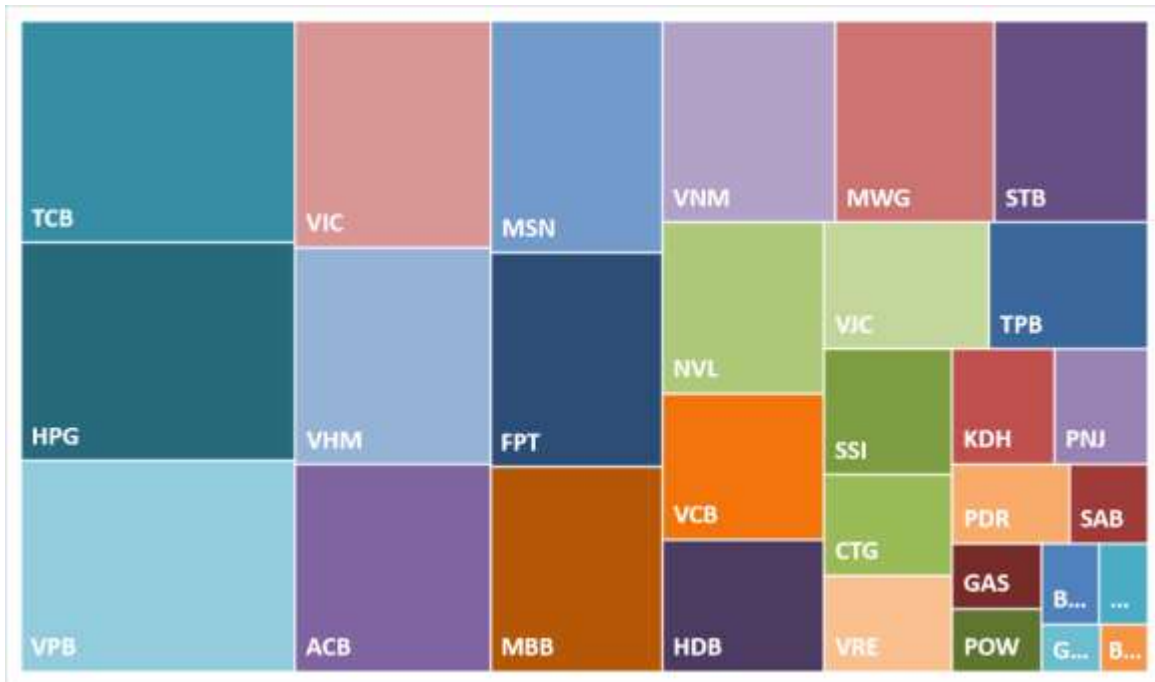
VN30-Index 收漲 1.97%，其中 HPG、MSN 和 MBB 對指數的漲幅影響最大。

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
01/08/2022	1,244.4	200,993	39,238
29/07/2022	1,230.7	167,089	39,238
28/07/2022	1,231.6	164,382	43,467
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

日期	VN30F2111	交易量	持倉量
01/08/2022	1240.1	1,048	505
29/07/2022	1229.9	302	505
28/07/2022	1231.7	272	407
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

日期	VN30F2112	交易量	持倉量
01/08/2022	1,239.2	223	425
29/07/2022	1,229.0	24	425
28/07/2022	1,233.6	85	424
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

日期	VN30F2203	交易量	持倉量
01/08/2022	1238.9	57	64
29/07/2022	1229.5	21	64
28/07/2022	1229.2	123	63
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



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%	37,300	188,683	16.5	2.2	1,473	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	37,500	26,881	22.0	2.5	951	29%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	27,200	130,716	10.6	1.3	4,262	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	6.0%	24,600	83,085	7.1	1.6	2,938	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	41,100	52,221	21.1	2.0	971	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	57,800	42,906	22.9	2.0	1,509	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.6%	83,500	91,602	18.5	4.7	2,260	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	107,500	205,750	16.0	3.5	1,054	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,350	31,264	15.5	1.1	15,426	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	24,150	48,595	7.5	1.6	2,014	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	21,500	125,018	3.8	1.3	24,396	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	25,650	96,914	7.1	1.5	8,053	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.1%	106,100	151,057	15.1	5.5	877	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.3%	61,000	89,286	17.4	4.0	3,204	49%	81,400	52,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	74,500	145,263	34.4	4.0	2,419	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	114,000	27,630	21.5	3.4	879	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	23,900	95,600	21.7	1.9	1,703	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	52,600	35,329	16.9	4.6	1,881	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	26,600	42,075	7.6	1.5	2,434	30%	44,000	24,778
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.1%	180,000	115,431	25.6	5.0	133	63%	184,500	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	21,350	31,814	7.5	1.5	17,806	22%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.8%	24,700	46,565	13.0	1.3	16,667	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.3%	37,900	133,064	6.6	1.3	5,444	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	74,700	353,519	#N/A N/A	#N/A N/A	966	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	59,900	260,827	9.3	2.2	3,205	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	6.7%	64,000	244,092	#N/A N/A	2.3	1,731	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.9%	125,700	68,081	347.8	4.0	604	17%	149,000	112,300
VNM	越南牛奶股份公司	必需消費品	5.2%	72,800	152,149	16.6	4.7	1,983	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	28,700	127,585	7.6	1.4	10,239	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.0%	28,000	63,625	49.1	2.0	2,460	32%	37,000	25,100



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