

市場可能會出現震蕩的階段

2022/08/04

合約走勢					
單位	收盤 點數	+/- 點數	交易量 合約	到期 日期	剩餘 時間 日
VN30F2112	1250.0	4.1	220,620	18/08	17
VN30F2201	1247.0	4.0	412	15/09	45
VN30F2203	1246.5	6.7	4	15/12	136
VN30F2206	1241.4	2.1	100	16/03	227

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/- %	OI	+/- %
VN30F2112	220,620	18.8%	41,945	
VN30F2201	412	44.6%	1036	
VN30F2203	4	-66.7%	407	
VN30F2206	100	-8.3%	120	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差 點數	前一盤 點數	+/- 點數
VN30F2112	-19.8	-20.1	0.2
VN30F2201	-22.8	-20.1	-2.8
VN30F2203	-23.3	-26.2	2.8
VN30F2206	-28.4	-26.7	-1.8

源自: Bloomberg - YSVN

合約走勢

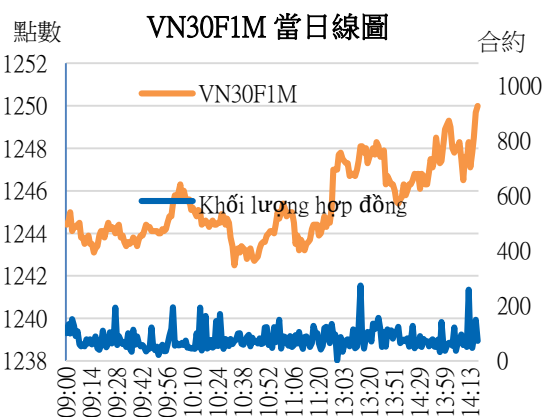
- 4 個期貨合約強勁突破，收盤小幅上漲 2-7 點。與 VN30-Index 相比，VN30F2208 的基差錄得負 20 點。
- VN30F2208 交易量比前一交易日增加 19%，VN30F2209 增加 45%，VN30F2212 減少 67%，VN30F2303 減少 8%。

VN30F1M 的評估

- VN30F2208 與漲跌交替繼續上漲。RSI 指標出現短期下跌背離，顯示短期內價格可能在 1252-1255 點形成調整階段。與此同時，價格走勢圖已結束第 3 波，並根據艾略特波浪模式在第 4 波中橫盤整理。
- 在日線圖上，短期趨勢保持上漲。

投資策略

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 1245 點。 多頭倉位考慮在 1242-1245 點開設，停損於 1238 點。
主要短期 趨勢策略 (Daily)	投資者持有多頭，停損於 1233 點，止盈在 1260 點的漲勢。



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VN30F1M 合約走勢圖

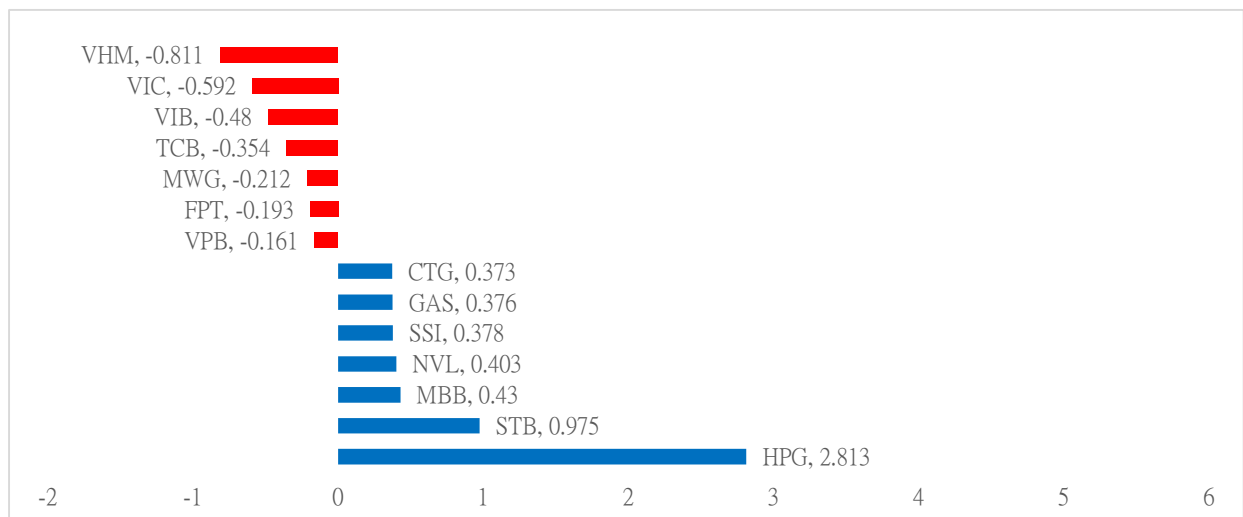


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1244
支撐 2	1170	1238
阻力 1	1250	1252
阻力 2	1300	1260

VN30-INDEX 指數走勢

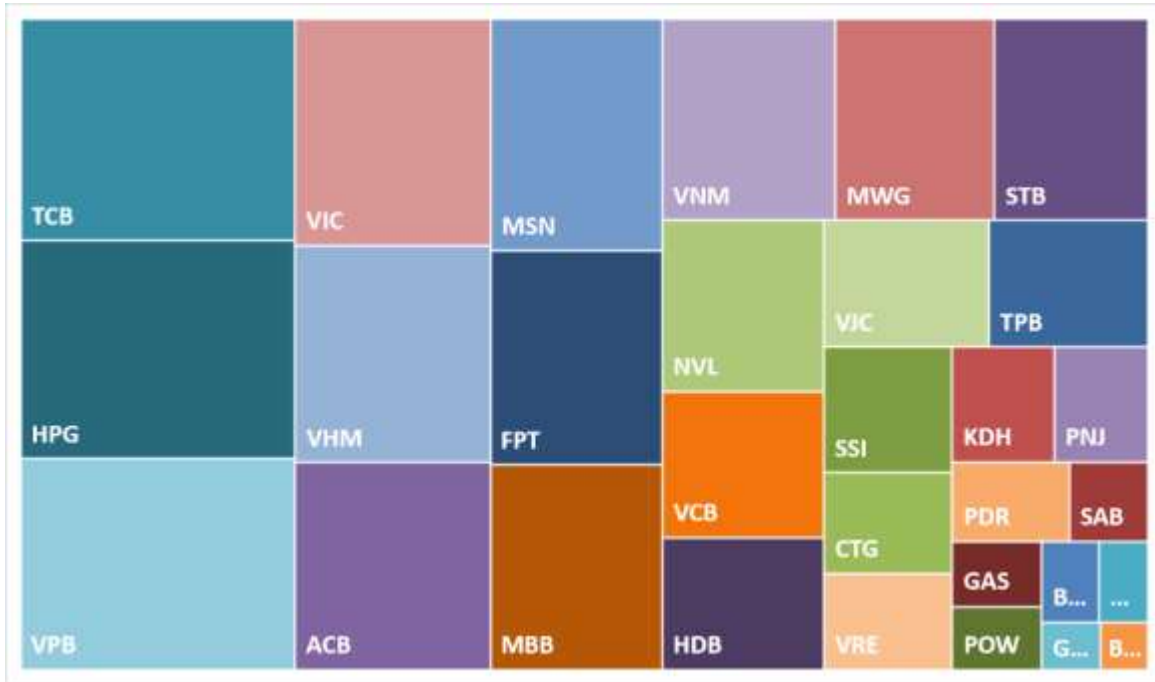
VN30-Index 收漲 0.3%，其中 HPG、STB 和 MBB 對指數的漲幅影響最大。相比之下，VHM、VIC 和 VIB 等對指數的負面影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



HPG 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
03/08/2022	1,250.0	220,620	41,945
02/08/2022	1,245.9	185,715	41,945
01/08/2022	1,244.4	201,273	41,749
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

日期	VN30F2111	交易量	持倉量
03/08/2022	1247	412	1,036
02/08/2022	1243	285	1,036
01/08/2022	1240.1	1,048	981
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

日期	VN30F2112	交易量	持倉量
03/08/2022	1,246.5	4	407
02/08/2022	1,239.8	12	407
01/08/2022	1,239.5	223	410
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

日期	VN30F2203	交易量	持倉量
03/08/2022	1241.4	100	120
02/08/2022	1239.3	109	120
01/08/2022	1238.9	57	95
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

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%	39,300	198,800	15.3	2.2	1,558	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	38,950	27,921	22.2	2.6	945	29%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	29,100	139,847	9.5	1.4	4,361	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.8%	24,950	84,267	7.2	1.6	2,954	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	40,900	51,967	79.5	2.2	977	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	58,400	43,352	24.5	2.0	1,519	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.4%	84,800	93,028	18.8	4.8	2,192	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	112,000	214,362	16.7	3.6	1,047	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,700	32,084	20.3	1.1	15,538	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,850	50,003	7.2	1.5	2,004	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,750	138,101	5.0	1.4	24,832	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.6%	26,900	101,637	6.5	1.5	8,169	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.7%	110,000	156,610	15.3	5.4	875	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	61,800	90,457	18.4	4.0	3,189	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	4.8%	76,200	148,577	46.1	4.0	2,409	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	#VALUE!	116,000	28,115	21.9	3.4	883	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	24,700	98,800	21.0	2.0	1,737	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	53,800	36,135	17.3	4.7	1,859	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,000	44,289	8.0	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%	189,900	121,779	27.1	5.3	137	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	23,550	35,093	8.7	1.6	18,594	22%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.9%	25,450	47,979	13.4	1.3	16,955	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	38,150	133,941	6.6	1.3	5,398	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.4%	79,500	376,235	#N/A N/A	#N/A N/A	993	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.6%	61,900	269,535	9.6	2.2	3,097	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	5.1%	66,000	251,720	#N/A N/A	2.4	1,720	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.8%	127,000	68,785	182.7	3.9	600	17%	149,000	114,400
VNM	越南牛奶股份公司	必需消費品	5.0%	73,400	153,403	18.1	4.5	2,017	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	29,000	128,919	7.7	1.4	10,286	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.2%	29,050	66,011	50.9	2.1	2,403	32%	37,000	25,100



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