

## 市場在窄幅波動

2022/08/05

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	1257.5	7.5	194,586	18/08	14
VN30F2201	1255.9	8.9	358	15/09	42
VN30F2203	1252.9	6.4	41	15/12	133
VN30F2206	1248.0	6.6	141	16/03	224

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	194,586	-12.0%	48,119	
VN30F2201	358	-13.1%	1111	
VN30F2203	41	925.0%	409	
VN30F2206	141	41.0%	177	

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	-20.2	-19.8	-0.4
VN30F2201	-21.8	-19.8	-2.0
VN30F2203	-24.8	-23.3	-1.5
VN30F2206	-29.7	-28.4	-1.3

源自 Bloomberg - YSVN

### 合約走勢

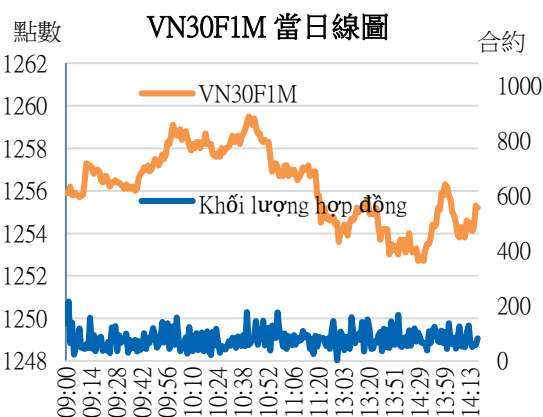
- 4 個期貨合約在連續第四個交易日上漲，漲幅為 6-9 點。與 VN30-Index 相比，VN30F2208 的基差錄得負 20 點。
- VN30F2208 成交量比前一交易日減少 12%，VN30F2209 減少 13%，VN30F2212 增加 925%，VN30F2303 增加 41%。

### VN30F1M 的評估

- VN30F2208 繼續上漲，但當 RSI 指標出現下跌背離時，價格走勢圖在 1260 點以下出現調整的跡象。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。因此，VN30F2208 在 1250-1260 點區間內橫盤整理。
- 在日線圖上，短期趨勢仍維持上漲。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1250 點開設多頭，停損於 1248 點，止盈在 1258-1260 點。
主要短期 趨勢策略 (Daily)	投資者持有多頭，停損於 1240 點，止盈在 1260 點的漲勢。



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### VN30F1M 合約走勢圖

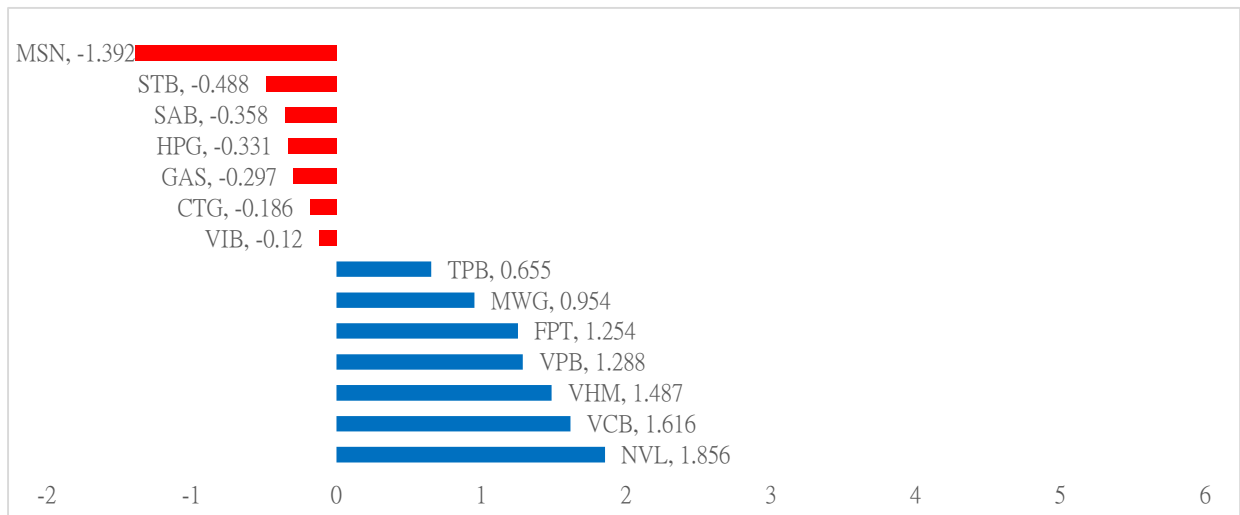


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1244
支撐 2	1170	1238
阻力 1	1250	1252
阻力 2	1300	1260

### VN30-INDEX 指數走勢

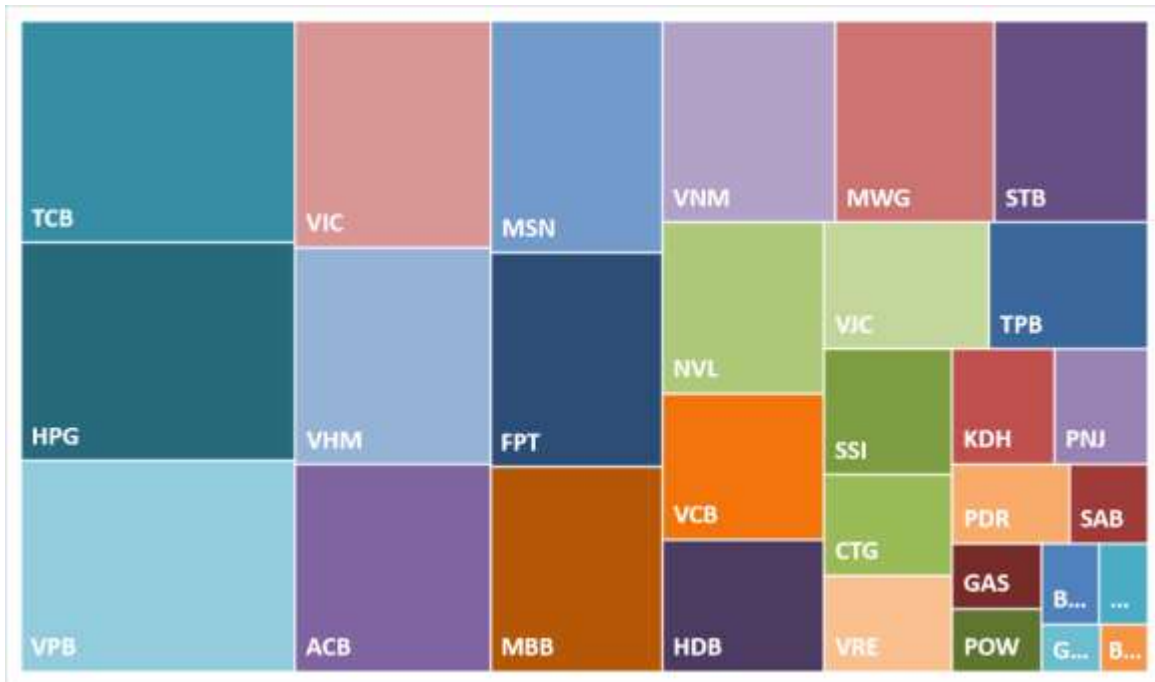
VN30-Index 收盤上漲 0.62%，其中 NVL、VCB 和 VHM 對指數的漲幅影響最大。相反，MSN、STB 和 SAB 等對指數的負面影響最大。

### VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



NVL 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
04/08/2022	1,257.5	194,586	48,119
03/08/2022	1,250.0	220,995	48,119
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

日期	VN30F2111	交易量	持倉量
04/08/2022	1255.9	358	1,111
03/08/2022	1247	412	1,111
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

日期	VN30F2112	交易量	持倉量
04/08/2022	1,252.9	41	409
03/08/2022	1,246.5	4	409
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

日期	VN30F2203	交易量	持倉量
04/08/2022	1248	141	177
03/08/2022	1241.4	100	177
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

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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%	39,300	198,800	15.3	2.2	1,567	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	39,000	27,956	22.2	2.6	945	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	28,850	138,646	9.4	1.4	4,388	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.8%	25,000	84,436	7.2	1.6	3,002	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	42,100	53,492	81.9	2.3	984	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	58,400	43,352	24.5	2.0	1,512	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	86,100	94,454	19.1	4.8	2,193	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	109,000	208,621	16.2	3.5	1,040	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,600	31,849	20.2	1.1	15,509	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,900	50,104	7.2	1.5	2,001	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,650	137,520	5.0	1.4	25,347	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	26,950	101,826	6.5	1.5	8,195	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.6%	107,900	153,620	15.0	5.3	884	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%	62,700	91,775	18.7	4.1	3,181	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.0%	78,500	153,062	47.5	4.1	2,419	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	880	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	24,600	98,400	20.9	2.0	1,735	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	54,000	36,269	17.3	4.7	1,855	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,800	45,555	8.2	1.6	2,436	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%	185,000	118,637	26.4	5.2	138	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	18,649	24%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.8%	25,200	47,507	13.2	1.3	16,916	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	38,400	134,819	6.7	1.3	5,391	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.5%	82,500	390,433	#N/A N/A	#N/A N/A	993	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.7%	63,000	274,325	9.8	2.3	3,080	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	5.1%	66,400	253,245	#N/A N/A	2.4	1,713	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.8%	129,200	69,976	185.9	4.0	598	17%	149,000	114,500
VNM	越南牛奶股份公司	必需消費品	5.0%	73,300	153,194	18.1	4.5	2,034	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	29,400	130,697	7.8	1.4	10,328	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	29,000	65,897	50.8	2.1	2,396	32%	37,000	25,100



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