

基數逐漸縮小

2022/08/08

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	1264.5	7.0	177,010	18/08	13
VN30F2201	1262.5	6.6	249	15/09	41
VN30F2203	1255.0	2.1	55	15/12	132
VN30F2206	1249.0	1.0	124	16/03	223

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	177,010	-9.1%	46,802	
VN30F2201	249	-30.4%	1211	
VN30F2203	55	34.1%	407	
VN30F2206	124	-12.1%	222	

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	-7.6	-20.2	12.7
VN30F2201	-9.6	-20.2	10.7
VN30F2203	-17.1	-24.8	7.8
VN30F2206	-23.1	-29.7	6.7

源自: Bloomberg - YSVN

合約走勢

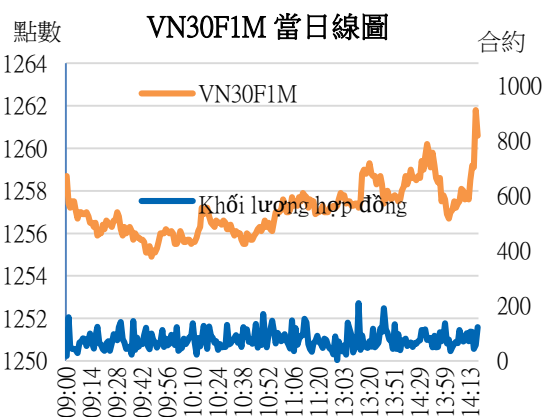
- 4 個期貨合約在連續第 5 個交易日上漲，漲幅為 1-7 點。與 VN30-Index 相比，VN30F2208 的基差收窄至僅負近 8 點。
- VN30F2208 成交量比前一交易日減少 8%，VN30F2209 減少 10%，VN30F2212 減少 17%，VN30F2303 減少 23%。

VN30F1M 的評估

- VN30F2208 繼續根據短期上漲通道上漲，上限在 1267-1270 點。同時，價格走勢圖在第 3 波中不斷擴大，因此短期上漲趨勢仍有望維持，並在 1270 點附近以上。同時，1255-1260 點區域可能是調整的支撐位，多頭在調整中可能增加。
- 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 1255-1256 點開設多頭，停損於 1250 點，止盈在 1270-1272 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1255 點的調整區間開設多頭，停損於 1248 點，止盈在 1275-1285 點的上漲區間。



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

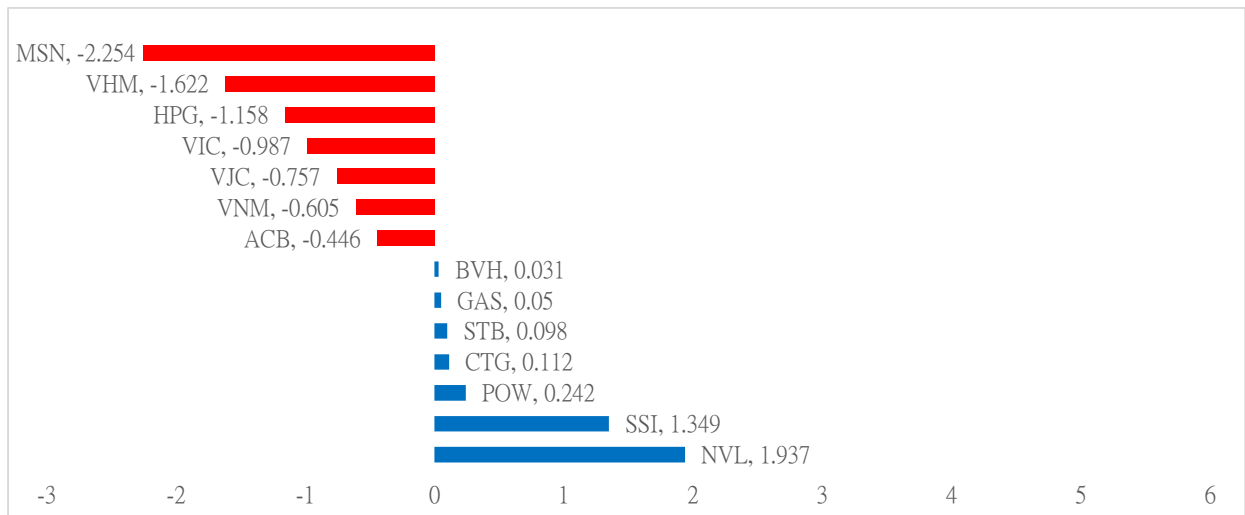


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1255
支撐 2	1170	1250
阻力 1	1285	1268
阻力 2	1300	1270

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.44%，其中 MSN、VHM 和 HPG 等是對指數的負面影響最大。相反，NVL、SSI 和 POW 對指數的漲幅影響最大。

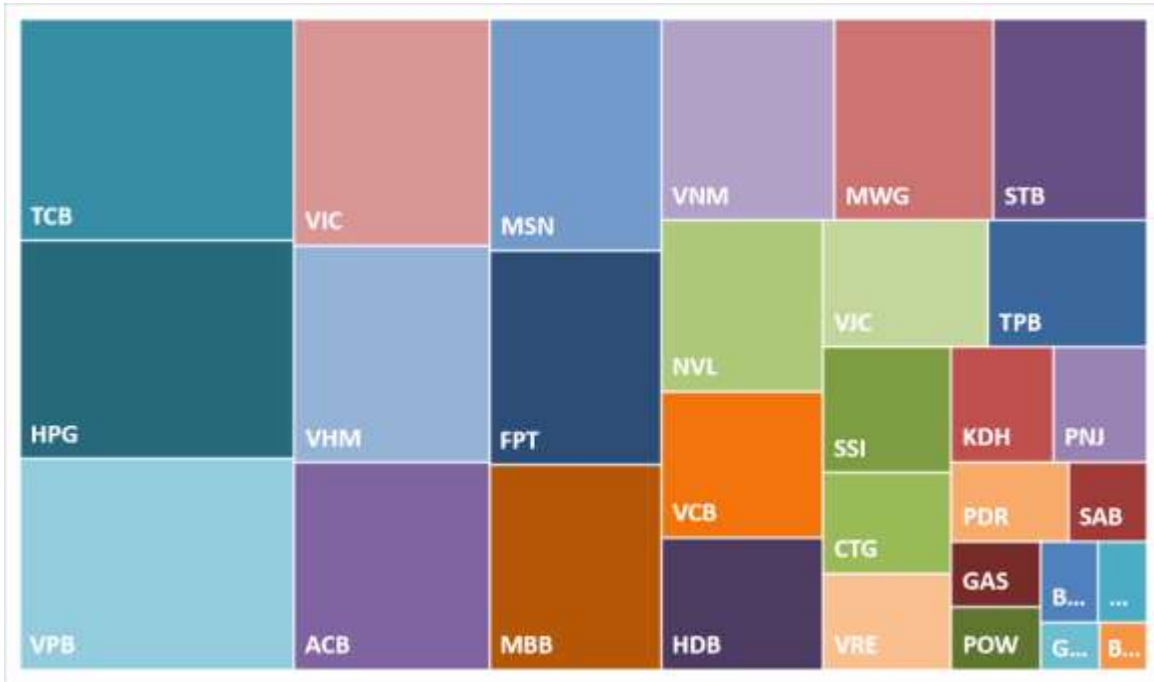
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



SSI 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
05/08/2022	1,264.5	177,010	46,802
04/08/2022	1,257.5	194,731	46,802
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

日期	VN30F2111	交易量	持倉量
05/08/2022	1262.5	249	1,211
04/08/2022	1255.9	358	1,211
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

日期	VN30F2112	交易量	持倉量
05/08/2022	1,255.0	55	407
04/08/2022	1,252.9	41	407
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

日期	VN30F2203	交易量	持倉量
05/08/2022	1249	124	222
04/08/2022	1248	141	222
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



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%	39,000	197,282	15.2	2.2	1,580	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	38,700	27,741	22.1	2.6	945	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	29,000	139,367	9.5	1.4	4,400	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.8%	24,850	83,929	7.1	1.6	3,023	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	41,650	52,920	81.0	2.3	991	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	58,800	43,649	24.7	2.0	1,517	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	85,800	94,125	19.0	4.8	2,205	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	109,500	209,578	16.3	3.5	1,036	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	14,000	32,786	20.8	1.1	15,425	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,700	49,702	7.1	1.5	2,005	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,300	135,485	4.9	1.4	25,417	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.6%	26,950	101,826	6.5	1.5	8,240	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.4%	104,500	148,779	14.6	5.1	895	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	3,198	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.1%	80,900	157,742	49.0	4.3	2,438	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	25,950	54,694	7.6	1.9	1,820	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	24,750	99,000	21.0	2.0	1,738	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	1.9%	28,800	45,555	8.2	1.6	2,479	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%	182,600	117,098	26.0	5.1	141	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	24,800	36,955	9.2	1.7	18,684	24%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.9%	25,250	47,602	13.3	1.3	16,859	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	5,380	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.5%	82,000	388,066	#N/A N/A	#N/A N/A	1,012	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.6%	61,800	269,100	9.6	2.2	3,112	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	5.1%	65,400	249,431	#N/A N/A	2.4	1,704	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.8%	126,500	68,514	182.0	3.9	600	17%	149,000	114,500
VNM	越南牛奶股份公司	必需消費品	4.9%	72,600	151,731	17.9	4.4	2,029	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	29,350	130,475	7.8	1.4	10,445	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	28,950	65,784	50.7	2.1	2,379	32%	37,000	25,100



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元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh
研究分析經理
+84 28 3622 6868 ext 3826
minh.nguyen@yuanta.com.vn

Lý Thị Hiền
研究分析主管
+84 28 3622 6868 ext 3908
hien.ly@yuanta.com.vn

Quách Đức Khánh
研究分析副主管
+84 28 3622 6868 ext 3833
khanh.quach@yuanta.com.vn

Khổng Hữu Hiệp
高級分析專員
+84 28 3622 6868 ext 3912
hiep.khong@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng
高級分析專員
+84 28 3622 6868 ext 3832
hong.nguyen@yuanta.com.vn

Phạm Tấn Phát
高級分析專員
+84 28 3622 6868 ext 3880
phat.pham@yuanta.com.vn

個人客戶業務部

Phạm Đắc Thành
北部分行經理
+84 28 3622 6868 ext 3416
thanh.pham@yuanta.com.vn

Võ Thị Thu Thủy
平陽分行經理
+84 28 3622 6868 ext 3505
thuy.vo@yuanta.com.vn

Lương Kỳ Ty
堤岸分行經理
+84 28 3622 6868 ext 3653
ty.luong@yuanta.com.vn

Bùi Quốc Phong
同奈分行經理
+84 28 3622 6868 ext 3701
phong.bui@yuanta.com.vn

Võ Đình Tuấn
峴港分行經理
+84 28 3622 6868 ext 3301
tuan.vo@yuanta.com.vn

Nguyễn Việt Quang
河內分行經理
+84 28 3622 6868 ext 3404
quang.nguyen@yuanta.com.vn

Đinh Thị Thu Cúc
頭頓分行經理
+84 28 3622 6868 ext 3203
cuc.dinh@yuanta.com.vn



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