

市場出現短期調整

2022/08/09

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	1266.0	1.5	136,420	18/08	12
VN30F2201	1262.6	0.1	334	15/09	40
VN30F2203	1258.3	3.3	15	15/12	131
VN30F2206	1252.5	3.5	147	16/03	222

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	136,420	-23.1%	48,202	
VN30F2201	334	34.1%	1239	
VN30F2203	15	-72.7%	409	
VN30F2206	147	18.5%	287	

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	-10.7	-7.6	-3.1
VN30F2201	-14.1	-7.6	-6.5
VN30F2203	-18.4	-17.1	-1.3
VN30F2206	-24.2	-23.1	-1.1

源自: Bloomberg - YSVN

合約走勢

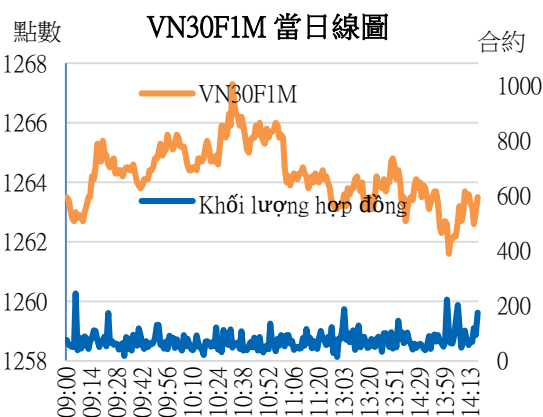
- 4 個期貨合約在連續第 6 個交易日上漲，漲幅為 1-4 點。與 VN30-Index 相比，VN30F2208 的基差錄得負 11 點。
- VN30F2208 交易量比前一交易日減少 23%，VN30F2209 增加 34%，VN30F2212 減少 73%，VN30F2303 增加 19%。

VN30F1M 的評估

- VN30F2208 在 200% 斐波那契投影水平交易，相當於 1266 點。RSI 指標正在支撐下跌背離信號，並已下跌至超買區域，顯示下一交易日可能會出現調整。因此，VN30F2208 可能短期調整至 1257-1260 點。
- 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 1255-1259 點開設多頭，停損於 1253 點，止盈在 1265-1268 點。 空頭考慮在 1267-1268 點開設，停損於 1269 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1257 開設多頭，停損於 1250，止盈在 1270-1280 的上漲勢頭。



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VN30F1M 合約走勢圖

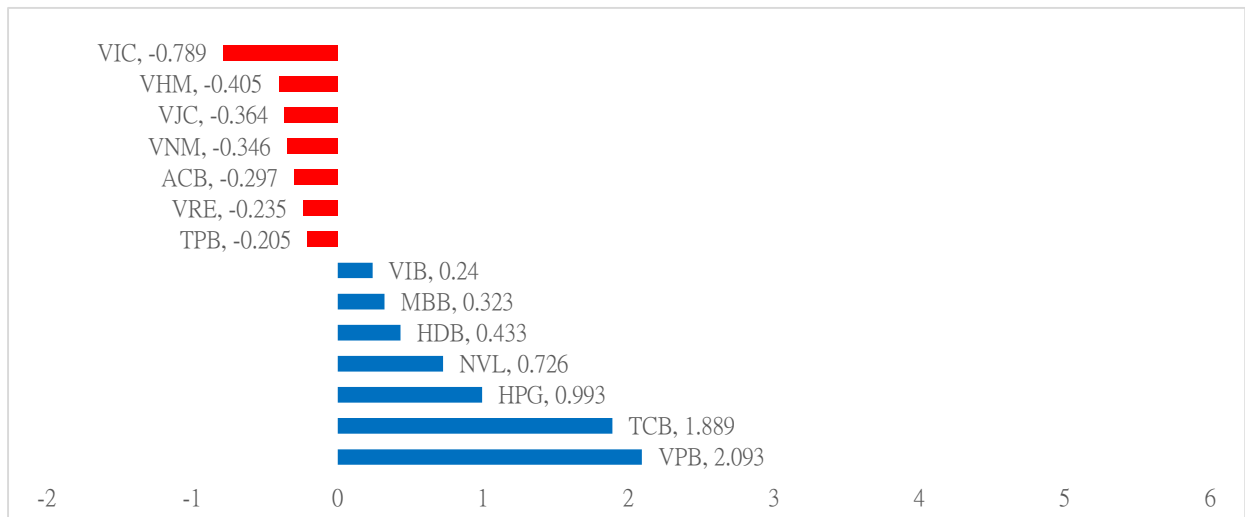


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1244
支撐 2	1170	1238
阻力 1	1250	1252
阻力 2	1300	1260

VN30-INDEX 指數走勢

VN30-Index 收漲 0.36%，其中 VPB、TCB 和 HPG 對指數的漲幅影響最大。相比之下，VIC、VHM 和 VJC 等是對指數的負面影響最大。

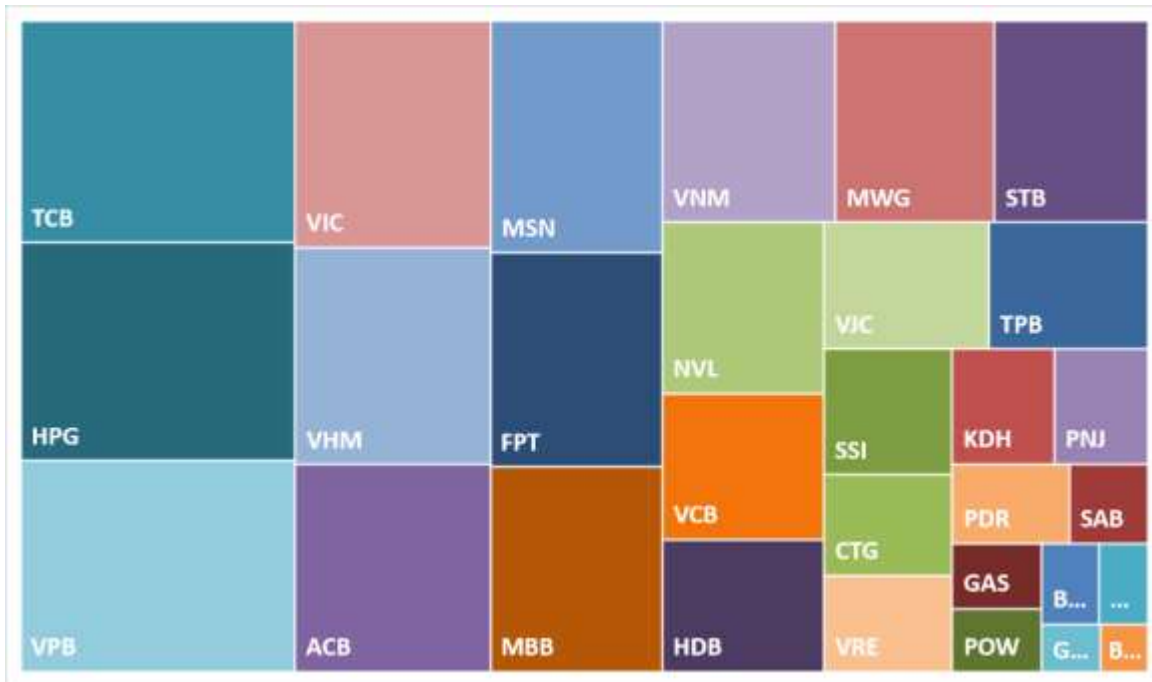
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



VPB 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
08/08/2022	1,266.0	136,420	48,202
05/08/2022	1,264.5	177,460	48,202
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

日期	VN30F2111	交易量	持倉量
08/08/2022	1262.6	334	1,239
05/08/2022	1262.5	249	1,239
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

日期	VN30F2112	交易量	持倉量
08/08/2022	1,258.3	15	409
05/08/2022	1,255.0	55	409
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

日期	VN30F2203	交易量	持倉量
08/08/2022	1252.5	147	287
05/08/2022	1249	124	287
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



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 週最底
		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%	38,800	196,271	15.1	2.2	1,572	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	38,600	27,670	22.0	2.5	948	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	4,376	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.8%	24,750	83,592	7.1	1.6	3,033	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	42,450	53,937	82.6	2.3	1,002	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	58,700	43,574	24.7	2.0	1,497	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	86,000	94,344	19.0	4.8	2,203	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	111,000	212,448	16.5	3.6	1,039	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	15,497	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.8%	25,000	50,305	7.2	1.5	1,997	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,600	137,229	5.0	1.4	25,763	21%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.6%	27,100	102,393	6.5	1.5	8,234	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.4%	104,800	149,206	14.6	5.1	916	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%	62,900	92,067	18.7	4.1	3,204	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.2%	81,800	159,496	49.5	4.3	2,448	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.5%	26,150	55,116	7.7	2.0	1,844	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	25,100	100,400	21.3	2.1	1,745	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	1,839	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,550	45,159	8.1	1.6	2,483	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%	181,000	116,072	25.8	5.0	143	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	24,650	36,732	9.2	1.7	18,998	24%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.9%	25,300	47,696	13.3	1.3	16,914	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.2%	39,200	137,628	6.8	1.3	5,343	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	1,019	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.5%	61,500	267,794	9.5	2.2	3,109	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	5.0%	64,600	246,380	#N/A N/A	2.3	1,700	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	125,200	67,810	180.1	3.9	604	17%	149,000	116,000
VNM	越南牛奶股份公司	必需消費品	4.9%	72,200	150,895	17.8	4.4	2,034	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	30,000	133,364	8.0	1.5	10,447	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	28,700	65,216	50.3	2.1	2,362	32%	37,000	25,100



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