

市場積極調整

2022/08/15

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	1280.1	12.1	169,096	18/08	6
VN30F2201	1273.6	7.6	819	15/09	34
VN30F2203	1265.8	5.7	60	15/12	125
VN30F2206	1257.9	4.5	35	16/03	216

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	169,096	-16.2%	51,833	
VN30F2201	819	-58.3%	2653	
VN30F2203	60	9.1%	433	
VN30F2206	35	-78.9%	436	

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	-0.9	-4.3	3.5
VN30F2201	-7.4	-4.3	-3.0
VN30F2203	-15.2	-12.2	-2.9
VN30F2206	-23.1	-18.9	-4.1

源自: Bloomberg - YSVN

合約走勢

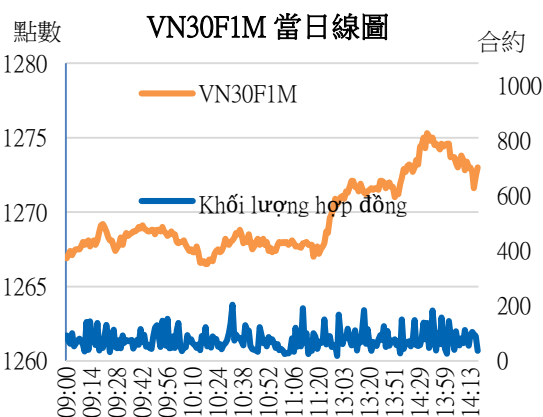
- 4 個期貨合約在尾盤強勁收漲，漲幅為 5-12 點。與 VN30-Index 相比，VN30F2208 的基差錄得負近 1 點。
- VN30F2208 成交量比前一交易日減少 16%，VN30F2209 減少 58%，VN30F2212 增加 9%，VN30F2303 減少 79%。

VN30F1M 的評估

- VN30F2208 在尾盤大幅上漲，但價格走勢圖接近 1282-1285 點的舊頂。同時，MACD 指標在 1H 和 30 分鐘幀內出現調整的信號。根據艾略特波浪理論，價格走勢圖處於調整第 4 波中，因此 VN30F2208 仍可能在 1274-1283 點內橫盤整理，然後繼續處於趨勢。
- 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 1274 點開設多頭，停損於 1270 點，止盈在 1283-1285 點。
主要短期 趨勢策略 (Daily)	投資者持有多頭，停損於 1266 點，止盈在 1295-1300 點的上漲區間。



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VN30F1M 合約走勢圖

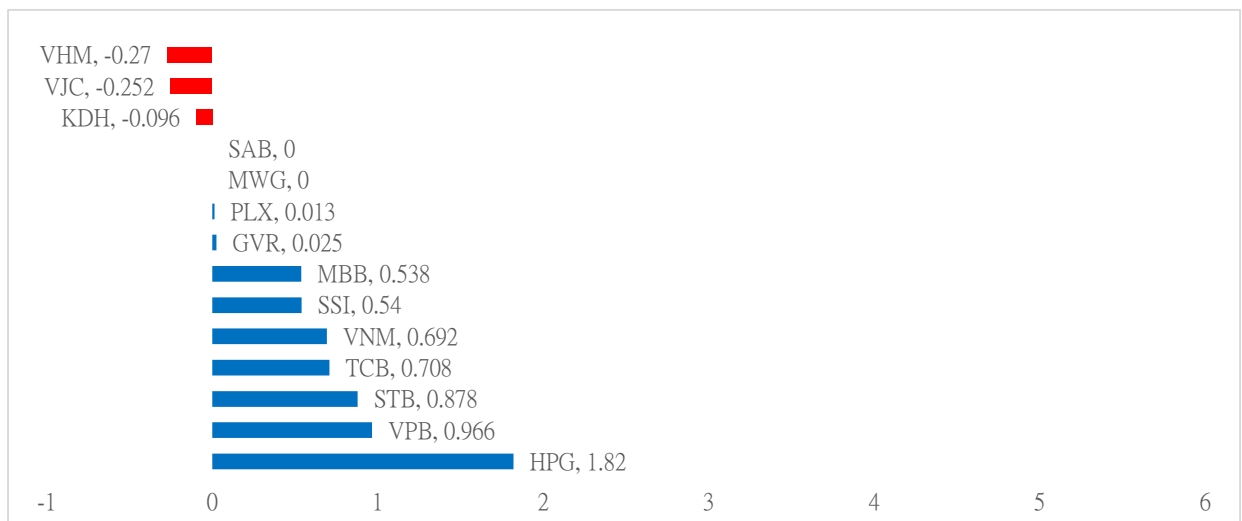


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1267
支撐 2	1170	1263
阻力 1	1300	1280
阻力 2	1320	1282

VN30-INDEX 指數走勢

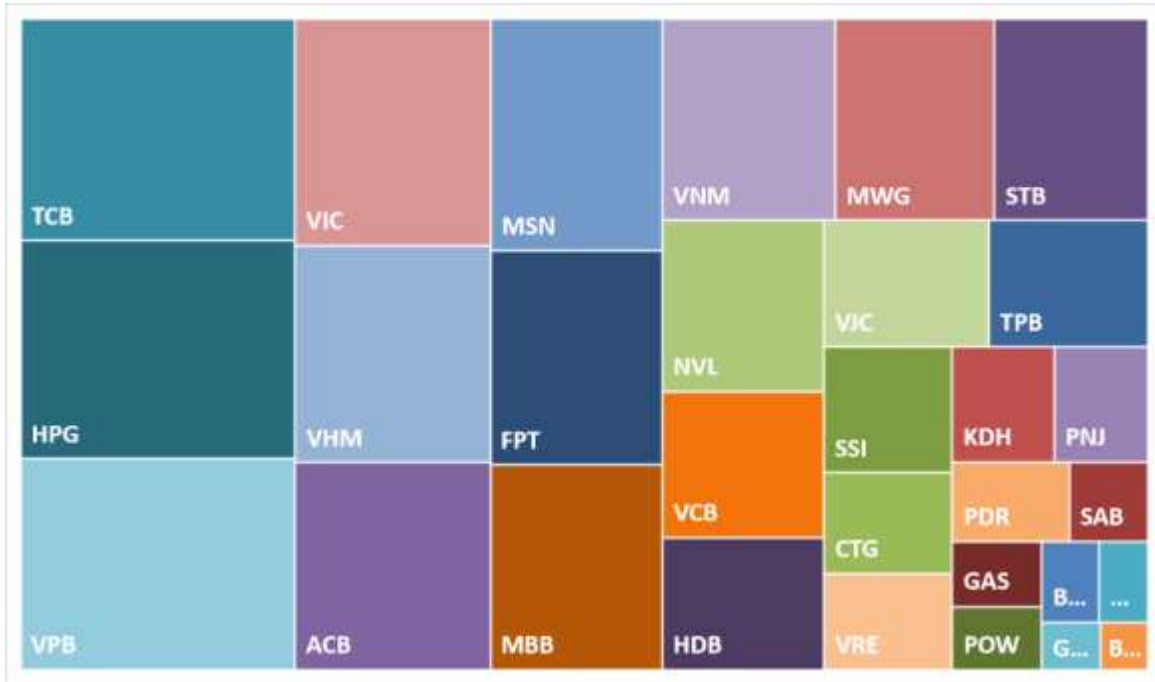
VN30-Index 收漲 0.68%，其中 HPG、VPB 和 STB 對指數的漲幅影響最大。相比之下，VHM、VJC 和 KDH 等對指數的負面影響最大。

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
12/08/2022	1,280.1	169,096	51,833
11/08/2022	1,268.0	201,773	51,833
10/08/2022	1,270.6	139,226	57,254
09/08/2022	1,272.7	195,809	57,148
08/08/2022	1,266.0	136,604	49,575
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

日期	VN30F2111	交易量	持倉量
12/08/2022	1273.6	819	2,653
11/08/2022	1266	1,963	2,653
10/08/2022	1268.1	242	1,458
09/08/2022	1270	523	1,425
08/08/2022	1262.6	334	1,254
05/08/2022	1262.5	249	1,239
04/08/2022	1255.9	358	1,211
03/08/2022	1247	412	1,111

日期	VN30F2112	交易量	持倉量
12/08/2022	1,265.8	60	433
11/08/2022	1,260.1	55	433
10/08/2022	1,257.2	48	413
09/08/2022	1,262.5	33	405
08/08/2022	1,258.1	15	405
05/08/2022	1,255.0	55	409
04/08/2022	1,252.9	41	407
03/08/2022	1,246.5	4	409

日期	VN30F2203	交易量	持倉量
12/08/2022	1257.9	35	436
11/08/2022	1253.4	166	436
10/08/2022	1254	40	431
09/08/2022	1253.5	142	418
08/08/2022	1252.5	147	382
05/08/2022	1249	124	287
04/08/2022	1248	141	222
03/08/2022	1241.4	100	177



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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%	39,200	198,294	15.2	2.2	1,535	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	38,800	27,813	22.1	2.6	914	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	28,650	137,685	9.4	1.3	4,312	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.8%	24,800	83,760	7.1	1.6	2,951	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	41,950	53,301	81.6	2.3	995	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	58,200	43,203	24.5	2.0	1,440	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	86,500	94,893	19.1	4.9	2,092	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	114,400	218,956	17.1	3.7	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	15,512	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	25,400	51,110	7.3	1.5	2,013	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,950	139,264	5.0	1.4	26,451	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	27,050	102,204	6.5	1.5	8,158	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.5%	107,200	152,623	14.9	5.2	894	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%	63,000	92,214	18.8	4.1	3,151	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.1%	81,500	158,911	49.4	4.3	2,450	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	25,800	54,378	7.6	1.9	1,870	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	24,850	99,400	21.1	2.0	1,757	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	1,847	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,600	45,238	8.2	1.6	2,350	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%	182,000	116,713	25.9	5.1	143	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	24,900	37,080	9.2	1.7	19,220	25%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.9%	25,650	48,356	13.5	1.4	16,452	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.2%	38,800	136,223	6.7	1.3	5,163	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.4%	81,600	386,173	#N/A N/A	#N/A N/A	1,011	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.5%	61,200	266,487	9.5	2.2	2,888	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	5.1%	66,200	252,483	#N/A N/A	#N/A N/A	1,638	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	124,300	67,322	178.8	3.9	612	17%	149,000	116,300
VNM	越南牛奶股份公司	必需消費品	4.9%	71,900	150,268	17.7	4.4	2,052	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	29,900	132,920	8.0	1.5	10,463	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.2%	29,350	66,693	51.4	2.1	2,110	32%	37,000	25,100



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