

市場測試 1298-1300 點附近阻力位

2022/08/16

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	1293.0	12.9	183,149	18/08	5
VN30F2201	1287.6	14.0	3043	15/09	33
VN30F2203	1277.7	13.1	45	15/12	124
VN30F2206	1268.3	10.4	29	16/03	215

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/- %	OI	+/- %
VN30F2112	183,149	8.2%	48,509	
VN30F2201	3,043	271.6%	2878	
VN30F2203	45	-25.0%	400	
VN30F2206	29	-17.1%	430	

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	-0.8	-0.9	0.1
VN30F2201	-6.2	-0.9	-5.3
VN30F2203	-16.1	-16.4	0.3
VN30F2206	-25.5	-23.1	-2.4

源自: Bloomberg - YSVN

合約走勢

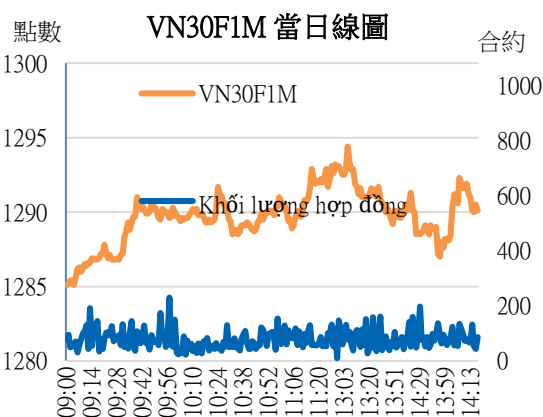
- 4 個期貨合約在連續第二個交易日收盤繼續上漲，漲幅為 10-14 點。與 VN30-Index 相比，VN30F2208 的基差錄得負 1 點。
- VN30F2208 交易量比前一交易日增加 8%，VN30F2209 增加 272%，VN30F2212 減少 25%，VN30F2303 減少 17%。

VN30F1M 的評估

- VN30F2208 繼續增加，並保持在線性回歸以上，顯示短期上漲趨勢仍未有改變的跡象。VN30F2208 在 1298-1300 點最近的阻力位。同時，跟隨艾略特波浪形勢，VN30F2208 處於上漲第 5 波中，短期上漲空間仍然存在，第 5 波阻力在 1310-1320 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 1287-1290 點的短期調整區間開設多頭，停損於 1285 點，止盈在 130 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 1310 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

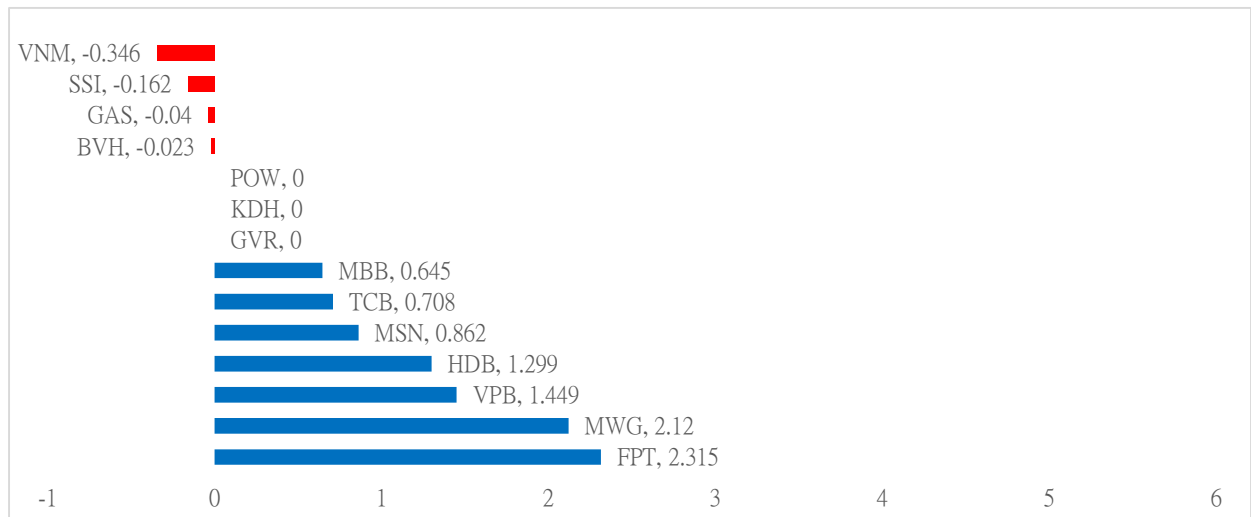


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1267
支撐 2	1170	1263
阻力 1	1300	1280
阻力 2	1320	1282

VN30-INDEX 指數走勢

VN30-Index 收漲 1%，其中 FPT、MWG 和 VPB 對指數的漲幅影響最大。相反之下，VNM、SSI 和 GAS 等對指數的負面影響最大。

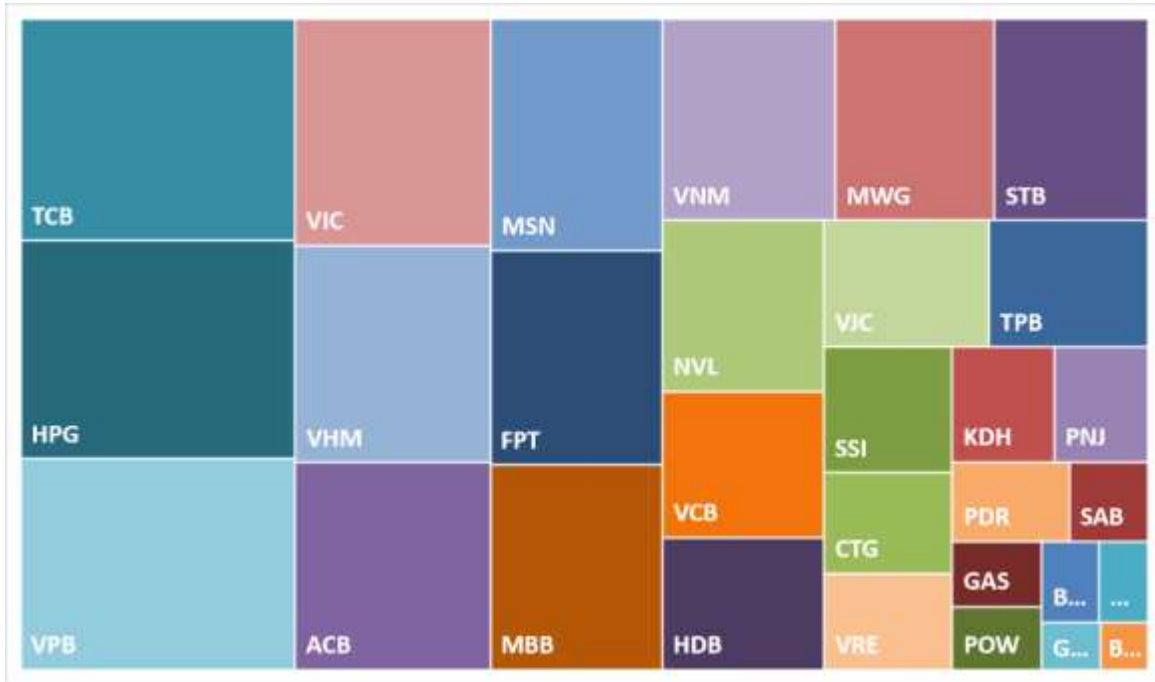
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



FPT 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
15/08/2022	1,293.0	183,149	48,509
12/08/2022	1,280.1	169,296	48,509
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

日期	VN30F2111	交易量	持倉量
15/08/2022	1287.6	3,043	2,878
12/08/2022	1273.6	819	2,878
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

日期	VN30F2112	交易量	持倉量
15/08/2022	1,277.7	45	400
12/08/2022	1,264.6	60	400
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

日期	VN30F2203	交易量	持倉量
15/08/2022	1268.3	29	430
12/08/2022	1257.9	35	430
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

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	0.7%	41,000	207,399	15.9	2.3	1,547	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	38,800	27,813	22.1	2.6	898	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	29,450	141,529	9.6	1.4	4,255	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.7%	24,950	84,267	7.2	1.6	2,929	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	42,100	53,492	81.9	2.3	986	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	57,900	42,980	24.3	2.0	1,427	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.6%	88,900	97,526	19.7	5.0	2,081	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	114,000	218,190	17.0	3.7	1,037	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	15,559	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,300	52,921	7.6	1.6	2,013	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	24,000	139,555	5.1	1.4	26,770	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	27,350	103,337	6.6	1.5	8,139	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.6%	108,500	154,474	15.1	5.3	883	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.3%	65,000	95,141	19.3	4.2	3,153	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.1%	81,800	159,496	49.5	4.3	2,455	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	26,250	55,326	7.7	2.0	1,879	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%	54,200	36,403	17.4	4.7	1,851	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,950	45,792	8.3	1.6	2,312	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%	186,000	119,278	26.5	5.2	142	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	24,750	36,856	9.3	1.7	19,379	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	16,382	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	39,100	137,277	6.8	1.3	5,144	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.4%	81,800	387,120	#N/A N/A	#N/A N/A	1,015	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.4%	61,500	267,794	9.5	2.2	2,863	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	#N/A N/A	1,620	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	124,400	67,376	179.0	3.9	614	17%	149,000	116,300
VNM	越南牛奶股份公司	必需消費品	4.8%	71,500	149,432	17.6	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	7.6%	30,350	134,920	8.1	1.5	10,479	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	29,550	67,147	51.8	2.1	2,060	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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