

市場的波動性增加

2022/08/17

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	1296.9	3.9	181,155	18/08	4
VN30F2201	1292.5	4.9	8817	15/09	32
VN30F2203	1280.0	2.3	30	15/12	123
VN30F2206	1269.4	2.6	33	16/03	214

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	181,155	-1.1%	52,720	
VN30F2201	8,817	189.7%	4698	
VN30F2203	30	-33.3%	414	
VN30F2206	33	13.8%	433	

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	1.8	-0.8	2.6
VN30F2201	-2.6	-0.8	-1.8
VN30F2203	-15.1	-16.1	1.0
VN30F2206	-25.7	-27.0	1.3

源自: Bloomberg - YSVN

合約走勢

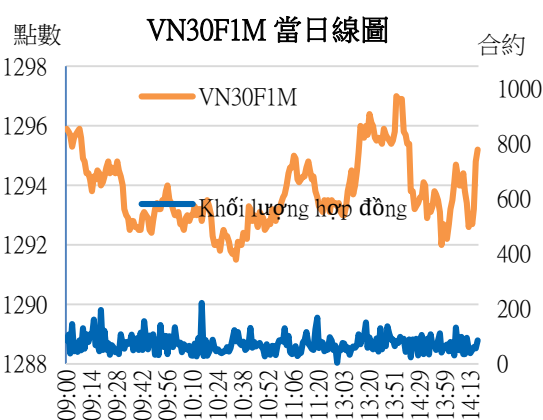
- 4 個期貨合約在連續第三個交易日收盤繼續上漲，並在窄幅上漲 3-5 點。與 VN30-Index 相比，VN30F2208 的基差錄得近 2 點的正數。
- VN30F2208 交易量比前一交易日減少 1%，VN30F2209 增加 190%，VN30F2212 減少 33%，VN30F2303 增加 14%。

VN30F1M 的評估

- VN30F2208 收於盤中最高的價位，並突破 1297 點。同時，MACD 指標繼續保持在信號線以上，顯示上漲趨勢正在得到支撐位。同時，跟隨艾略特波浪形態，VN30F2208 處於上漲第 5 波，短期上漲空間仍保持第 5 波在 1308-1310 點附近的阻力位。
- 在日線圖上，短期趨勢仍然上漲。

投資策略

當天策略 (Intraday)	投資者考慮在 1296 點附近開設多頭，停損於 1290 點，止盈在 1308 點。
主要短期趨勢策略 (Daily)	投資者持有多頭，停損於 1280 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

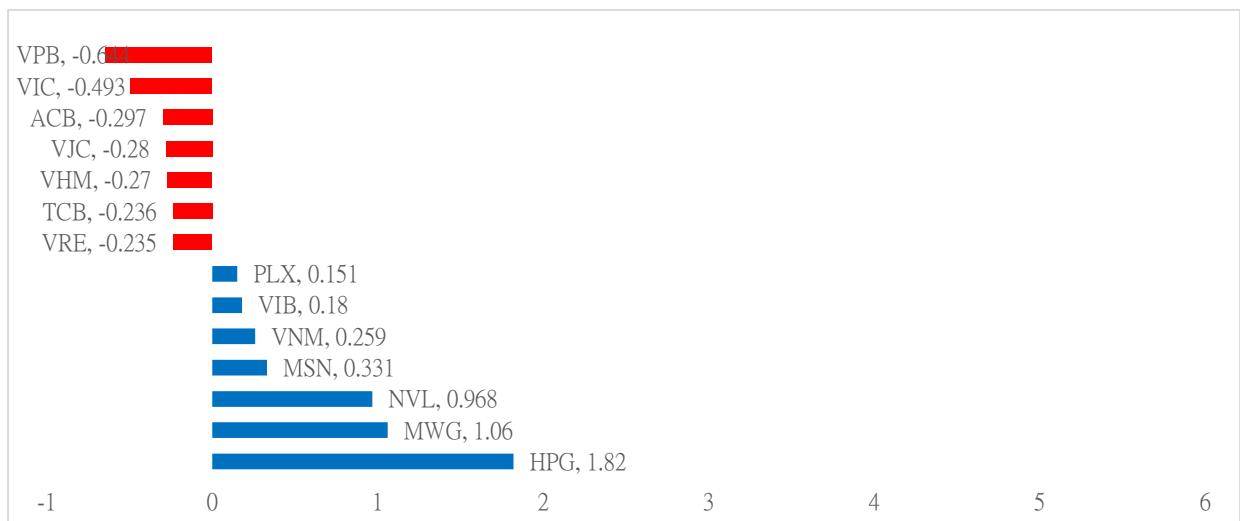


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1291
支撐 2	1170	1263
阻力 1	1320	1305
阻力 2	1350	1310

VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.1%，其中 HPG、MWG 和 NVL 對指數的漲幅影響最大。相比之下，VPB、VIC 和 ACB 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
16/08/2022	1,296.9	181,155	52,720
15/08/2022	1,293.0	183,149	52,720
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

日期	VN30F2111	交易量	持倉量
16/08/2022	1292.5	8,817	4,698
15/08/2022	1287.6	3,043	4,698
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

日期	VN30F2112	交易量	持倉量
16/08/2022	1,280.0	30	414
15/08/2022	1,277.7	45	414
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

日期	VN30F2203	交易量	持倉量
16/08/2022	1269.4	33	433
15/08/2022	1266.8	29	433
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



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%	40,500	204,870	15.7	2.3	1,569	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	38,850	27,849	22.1	2.6	886	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	29,200	140,328	9.6	1.4	4,195	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.7%	24,850	83,929	7.1	1.6	2,846	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	43,250	54,953	84.1	2.4	963	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	57,500	42,684	24.2	1.9	1,367	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.6%	88,700	97,306	19.6	5.0	2,037	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	113,500	217,233	16.9	3.7	1,032	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	14,100	33,020	20.9	1.1	15,561	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	3.0%	26,350	53,022	7.6	1.6	1,998	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.3%	24,550	142,753	5.2	1.4	26,309	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	27,250	102,959	6.6	1.5	7,986	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.6%	109,000	155,186	15.2	5.3	862	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	66,000	96,605	19.6	4.3	3,133	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.2%	83,000	161,836	50.3	4.4	2,420	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	26,400	55,643	7.7	2.0	1,886	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	24,800	99,200	21.1	2.0	1,736	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	54,500	36,605	17.5	4.7	1,850	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,850	45,634	8.2	1.6	2,307	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%	188,000	120,561	26.8	5.2	140	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	24,600	36,633	9.2	1.8	19,234	25%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.8%	25,550	48,167	13.4	1.3	16,129	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	39,000	136,926	6.8	1.3	4,948	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.4%	81,500	385,700	#N/A N/A	#N/A N/A	1,005	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.4%	61,300	266,923	9.5	2.2	2,773	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	5.0%	65,900	251,338	#N/A N/A	#N/A N/A	1,572	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	123,400	66,835	177.6	3.8	614	17%	149,000	116,300
VNM	越南牛奶股份公司	必需消費品	4.8%	71,800	150,059	17.7	4.4	2,004	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	30,150	134,031	8.0	1.5	10,227	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	29,300	66,579	51.4	2.1	1,949	32%	37,000	25,100



We Create Fortune

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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