

合約的到期日臨近

2022/08/18

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	1309.0	12.1	186,608	18/08	3
VN30F2201	1298.0	5.5	13347	15/09	31
VN30F2203	1285.2	5.2	34	15/12	122
VN30F2206	1275.0	5.6	52	16/03	213

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	186,608	3.0%	47,600	
VN30F2201	13,347	51.0%	10432	
VN30F2203	34	13.3%	424	
VN30F2206	52	57.6%	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	8.6	1.8	6.8
VN30F2201	-2.4	1.8	-4.2
VN30F2203	-15.2	-15.1	-0.1
VN30F2206	-25.4	-25.7	0.3

源自: Bloomberg - YSVN

合約走勢

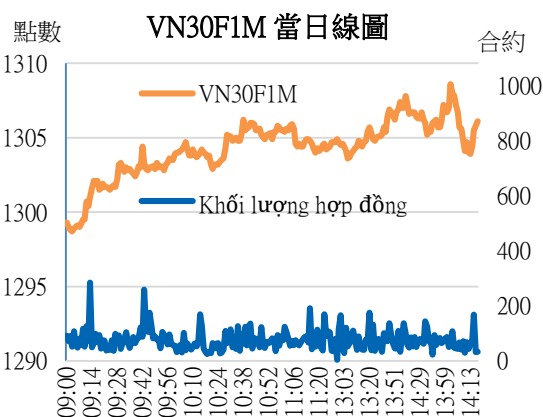
- 4 個期貨合約收盤上漲，漲幅為 5-12 點。與 VN30-Index 相比，VN30F2208 的基差錄得近 9 點的正數。
- VN30F2208 交易量比前一交易日增加 3%，VN30F2209 增加 51%，VN30F2212 增加 13%，VN30F2303 增加 58%。

VN30F1M 的評估

- 當布林帶指標擴大時，VN30F2208 處於積極劇烈波動的時期。MACD 和 RSI 指標均積極上漲。因此，VN30F2208 可以在該合約的最後一個交易日測試 1313 點，但在下個交易日到期時無法突破上述阻力位。
- 在日線圖上，短期趨勢保持上漲。

投資策略

當天策略 (Intraday)	投資者考慮在 1303 點附近開設 VN30F2208 多頭，停損於 1301 點，止盈在 1312-1313 點。
主要短期 趨勢策略 (Daily)	投資者考慮在 1292-1295 點附近探索 VN30F2209 多頭，停損於 1290 點，止盈在 1306-1310 點。



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VN30F1M 合約走勢圖

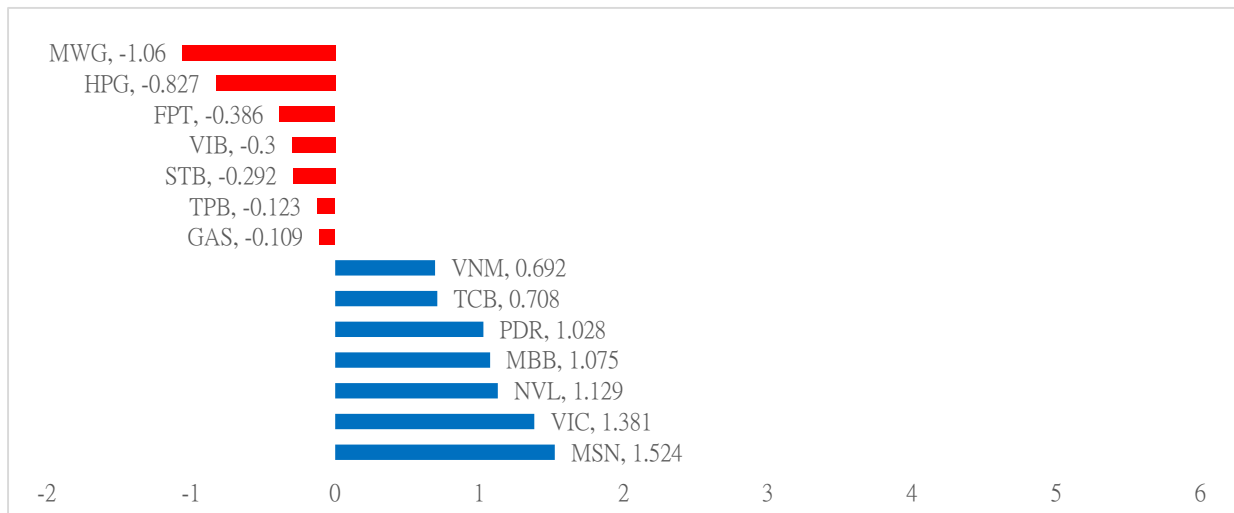


	VN30F2208-Daily	VN30F2208-1H
趨勢	上漲	上漲
支撐 1	1200	1305
支撐 2	1170	1303
阻力 1	1320	1313
阻力 2	1350	1315

VN30-INDEX 指數走勢

VN30-Index 收漲 0.41%，其中 MSN、VIC 和 NVL 對指數的漲幅影響最大。相比之下，MWG、HPG 和 FPT 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



MSN 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
17/08/2022	1,309.0	186,608	47,600
16/08/2022	1,296.9	181,175	47,600
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

日期	VN30F2111	交易量	持倉量
17/08/2022	1298	13,347	10,432
16/08/2022	1292.5	8,837	10,432
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

日期	VN30F2112	交易量	持倉量
17/08/2022	1,285.2	34	424
16/08/2022	1,280.0	30	424
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

日期	VN30F2203	交易量	持倉量
17/08/2022	1275	52	436
16/08/2022	1269.4	33	436
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

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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%	40,000	202,341	15.5	2.2	1,560	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	39,300	28,171	22.4	2.6	883	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.7%	29,100	139,847	9.5	1.4	4,190	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	2,852	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	42,650	54,191	82.9	2.3	986	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	56,800	42,164	23.9	1.9	1,356	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	88,300	96,867	19.5	5.0	2,028	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	112,400	215,128	16.9	3.6	1,022	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,950	32,669	20.7	1.1	15,480	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	3.0%	26,750	53,827	7.7	1.6	2,003	18%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	24,300	141,299	5.1	1.4	26,894	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.6%	27,750	104,848	6.7	1.5	7,972	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.7%	111,300	158,461	15.5	5.4	858	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	3,144	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.2%	84,400	164,566	51.1	4.4	2,421	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	26,150	55,116	7.7	2.0	1,908	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	24,550	98,200	20.9	2.0	1,728	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	58,200	39,090	18.7	5.1	1,865	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,700	45,396	8.2	1.6	2,294	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%	188,500	120,882	26.9	5.3	140	63%	191,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.0%	24,550	36,558	9.2	1.8	19,122	25%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.8%	25,400	47,884	13.3	1.3	16,030	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	39,300	137,979	6.8	1.3	4,919	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	1,001	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.4%	61,300	266,923	9.5	2.2	2,748	23%	88,846	58,300
VIC	Vingroup 集團股份公司	房地產	5.1%	67,300	256,678	#N/A N/A	#N/A N/A	1,561	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	123,500	66,889	177.7	3.8	614	17%	149,000	116,800
VNM	越南牛奶股份公司	必需消費品	4.8%	72,600	151,731	17.9	4.4	1,999	54%	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%	29,500	67,033	51.7	2.1	1,936	32%	37,000	25,100



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