

市場預測在 1269-1270 點平衡

2022/08/23

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	1271.0	-10.0	182,035	15/09	26
VN30F2201	1269.1	-9.1	544	20/10	61
VN30F2203	1268.0	-3.6	87	15/12	117
VN30F2206	1263.1	-3.7	136	16/03	208

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	182,035	-5.1%	40,861	
VN30F2201	544	94.3%	92	
VN30F2203	87	16.0%	447	
VN30F2206	136	-4.2%	475	

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	-14.5	-13.9	-0.5
VN30F2201	-16.4	-13.9	-2.4
VN30F2203	-17.5	-23.3	5.9
VN30F2206	-22.4	-28.1	5.8

源自: Bloomberg - YSVN

合約走勢

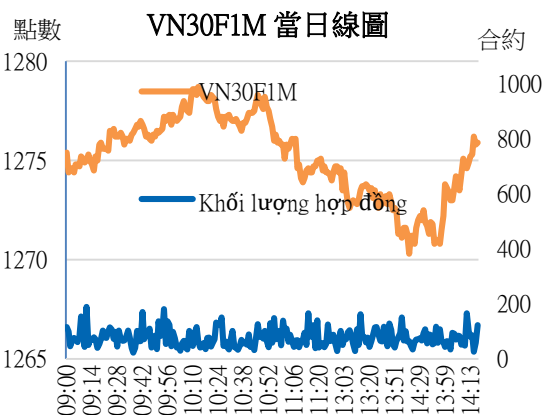
- 4 個期貨合約收盤下跌 4-10 點，因股票市場繼續調整。與 VN30-Index 相比，VN30F2209 繼續有較大的負折現。
- VN30F2209 成交量比前一交易日減少 5%，VN30F2210 增加 94%，VN30F2212 增加 16%，VN30F2303 減少 4%。

VN30F1M 的評估

- VN30F2209 在連續第三個交易日下跌，短期下跌動能仍存在。1269-1270 點區域是最明顯的支撐位。動能指標正在逼近超賣區，因此 VN30F2209 可能很快平衡，並在下一交易日從 1269-1270 點復甦。
- 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 1269-1270 點附近開設 VN30F2209 多頭，停損於 1268 點，止盈在 1275-1276 點和 1283 點以上。
主要短期趨勢策略 (Daily)	當市場處於強勁阻力位時，投資者持有觀察頭寸，並等待下一個入場點。



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VN30F1M 合約走勢圖

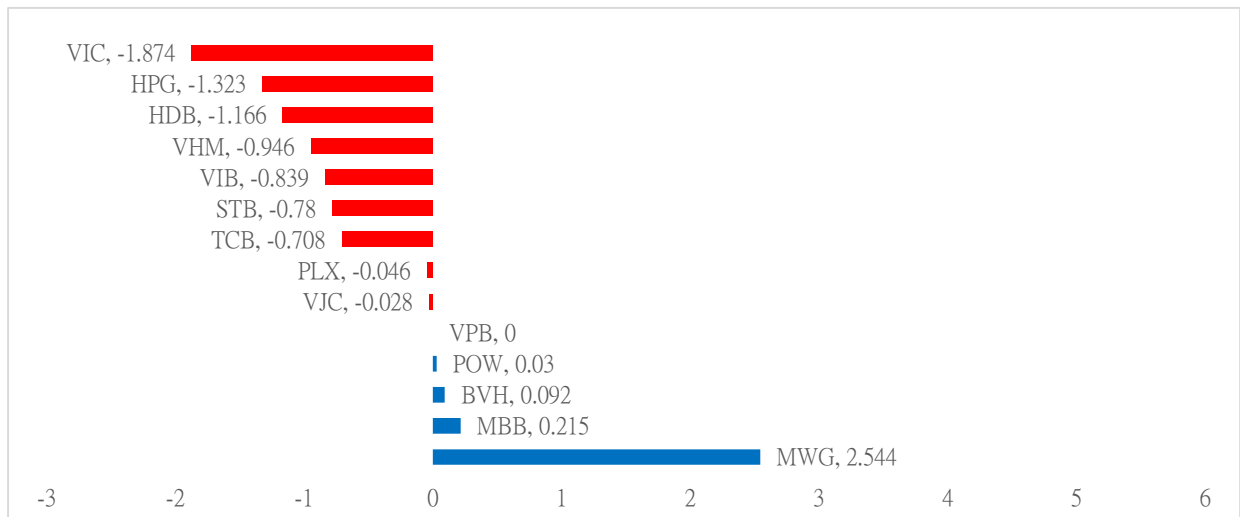


	VN30F2209-Daily	VN30F2209-1H
趨勢	上漲	下跌
支撐 1	1200	1270
支撐 2	1170	1265
阻力 1	1320	1276
阻力 2	1350	1284

VN30-INDEX 指數走勢

VN30-Index 收跌 0.73%，其中 VIC、HPG 和 HDB 對指數的負面影響最大。相比之下，MWG、MBB 和 BVH 等對指數的漲幅影響最大。

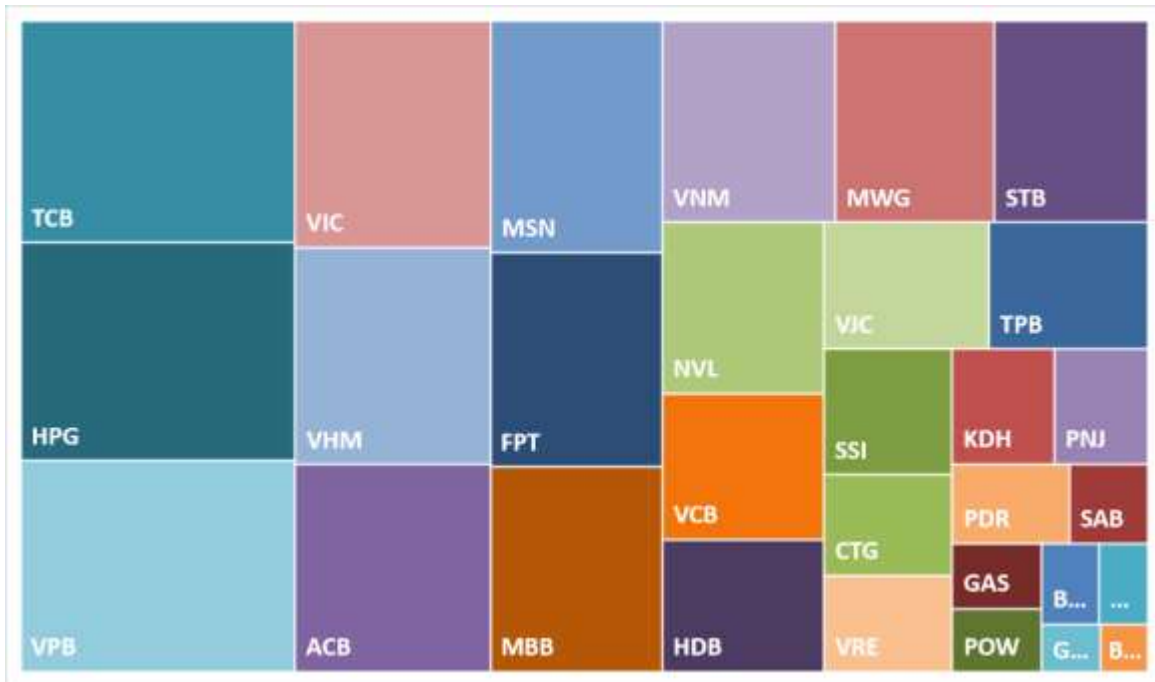
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



MWG 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
22/08/2022	1,271.0	182,035	40,861
19/08/2022	1,281.0	191,773	40,861
18/08/2022	1,304.7	161,249	47,946
17/08/2022	1,309.0	186,828	47,946
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

日期	VN30F2111	交易量	持倉量
22/08/2022	1269.1	544	92
19/08/2022	1278.2	280	92
18/08/2022	1290.5	31,932	29,768
17/08/2022	1298	13,367	16,921
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

日期	VN30F2112	交易量	持倉量
22/08/2022	1,268.0	87	447
19/08/2022	1,271.6	75	447
18/08/2022	1,278.9	152	280
17/08/2022	1,283.6	152	280
16/08/2022	1,280.0	152	280
15/08/2022	1,277.7	152	280
12/08/2022	1,264.6	152	280
11/08/2022	1,260.1	152	280

日期	VN30F2203	交易量	持倉量
22/08/2022	1263.1	136	475
19/08/2022	1266.8	142	475
18/08/2022	1278.9	55	456
17/08/2022	1283.6	34	441
16/08/2022	1280	30	424
15/08/2022	1277.7	45	414
12/08/2022	1264.6	60	400
11/08/2022	1260.1	55	433



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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%	38,450	194,500	15.0	2.1	1,570	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	37,700	27,024	21.5	2.5	871	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.6%	28,000	134,561	9.2	1.3	4,110	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.7%	24,650	83,254	7.1	1.6	2,809	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	42,350	53,810	82.4	2.3	988	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	57,000	42,312	24.0	1.9	1,332	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	86,800	95,222	19.2	4.9	2,015	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	114,900	219,913	17.2	3.7	1,022	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,650	31,967	20.3	1.1	15,536	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	25,450	51,211	7.3	1.5	2,089	18%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.0%	23,350	135,775	4.9	1.4	26,783	21%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	3.9%	23,100	104,735	6.7	1.5	8,113	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.8%	111,800	159,172	15.6	5.5	850	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	66,500	97,337	19.4	4.3	3,181	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	2,465	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	25,000	52,692	7.3	1.9	1,910	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	23,650	94,600	20.1	1.9	1,695	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	56,100	37,679	18.0	4.9	1,927	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	27,900	44,131	8.0	1.5	2,213	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%	194,000	124,409	27.6	5.4	144	63%	197,900	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	24,700	36,782	9.2	1.8	19,099	25%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.7%	24,700	46,565	13.0	1.3	15,115	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	38,700	135,872	6.7	1.3	4,658	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.4%	80,000	378,601	#N/A N/A	#N/A N/A	982	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	59,400	258,649	9.2	2.1	2,662	23%	87,500	58,300
VIC	Vingroup 集團股份公司	房地產	5.1%	66,000	251,720	#N/A N/A	#N/A N/A	1,552	12%	109,600	64,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	123,900	67,106	178.3	3.8	622	17%	149,000	116,800
VNM	越南牛奶股份公司	必需消費品	5.0%	73,700	154,030	18.2	4.5	2,069	54%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	31,250	139,859	8.3	1.5	10,518	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	29,050	66,011	50.9	2.1	1,809	32%	37,000	25,100



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