

## 市場逆轉上漲

2022/08/24

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	1283.1	12.1	185,505	15/09	25
VN30F2201	1280.0	10.9	486	20/10	60
VN30F2203	1273.0	8.5	69	15/12	116
VN30F2206	1266.1	5.6	46	16/03	207

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	185,505	1.4%	47,563	
VN30F2201	486	-10.7%	162	
VN30F2203	69	-20.7%	415	
VN30F2206	46	-66.2%	478	

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	-8.9	-14.5	5.5
VN30F2201	-12.0	-14.5	2.5
VN30F2203	-19.0	-21.0	2.0
VN30F2206	-25.9	-25.0	-1.0

源自: Bloomberg - YSVN

### 合約走勢

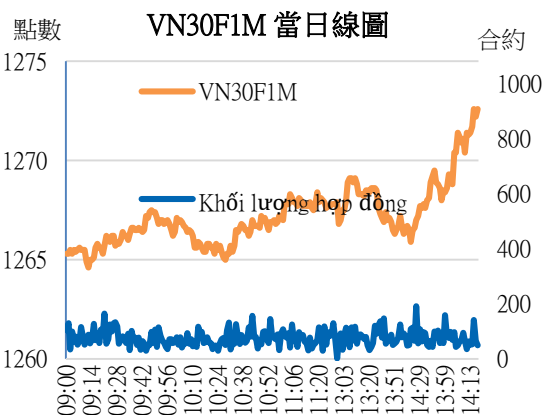
- 當股票市場再度上漲時，4 個期貨合約收漲 6-12 點。與 VN30-Index 相比，VN30F2209 繼續負折現。
- VN30F2209 成交量比前一交易日小幅增加，VN30F2210 減少 11%，VN30F2212 減少 21%，VN30F2303 減少 66%。

### VN30F1M 的評估

- VN30F2209 從 1264 點復甦，仍向短期線性價格通道上漲。同時，預計價格已從 1195 點結束上漲趨勢的調整第 4 波，因此 VN30F2209 有望復甦上漲第 5 波。1303-1308 點區域是該第 5 波上漲的阻力位。
- 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 1278-1280 點的調整震盪區間盤中開設 VN30F2209 多頭，停損於 1275 點，止盈在 1288-1293 點附近。
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

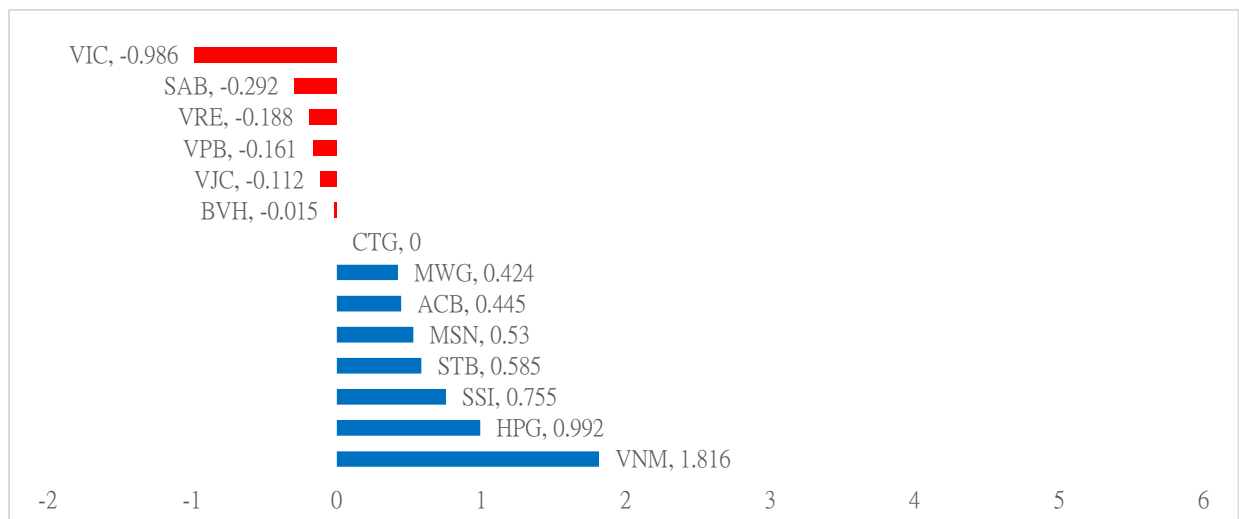


	VN30F2209-Daily	VN30F2209-1H
趨勢	上漲	上漲
支撐 1	1200	1280
支撐 2	1170	1277
阻力 1	1320	1290
阻力 2	1350	1293

### VN30-INDEX 指數走勢

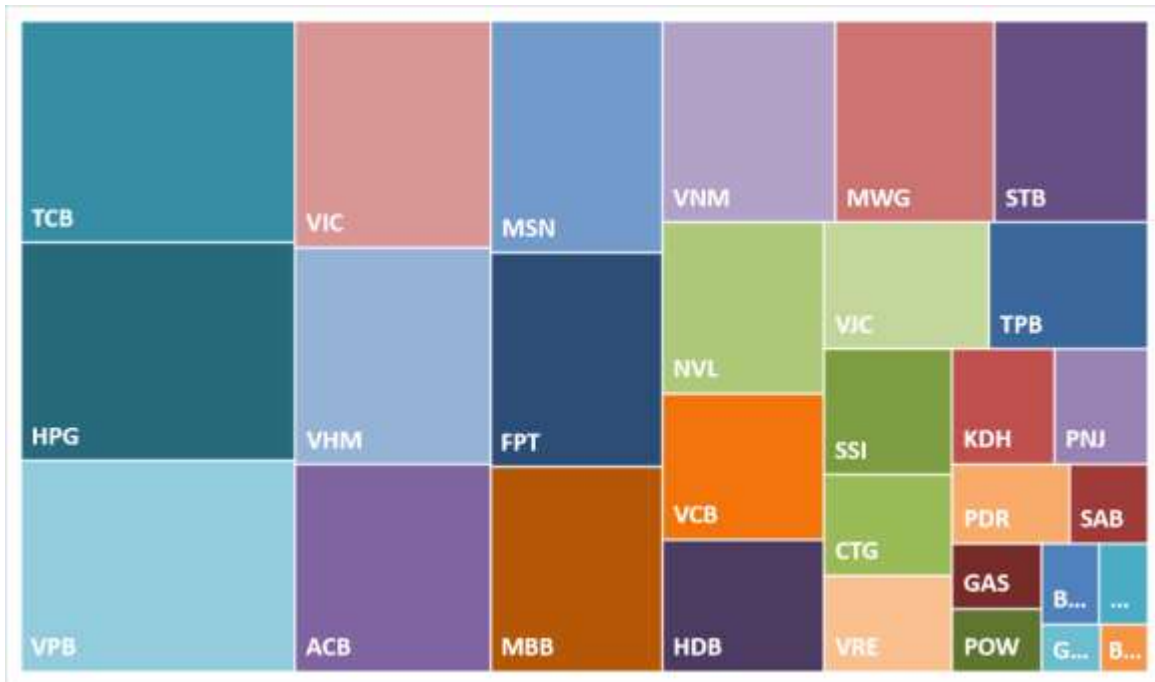
VN30-Index 收漲 0.51%，其中 VNM、HPG 和 SSI 對指數的漲幅影響最大。相比之下，VIC、SAB 和 VRE 等對指數的負面影響最大。

### VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VNM 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
23/08/2022	1,283.1	185,505	47,563
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

日期	VN30F2111	交易量	持倉量
23/08/2022	1280	486	162
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

日期	VN30F2112	交易量	持倉量
23/08/2022	1,273.0	69	415
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

日期	VN30F2203	交易量	持倉量
23/08/2022	1266.1	46	478
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



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%	39,500	199,812	15.4	2.2	1,590	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	862	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	4,115	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.7%	24,800	83,760	7.1	1.6	2,814	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	44,000	55,906	85.6	2.4	980	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	56,800	42,164	23.9	1.9	1,319	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	87,000	95,441	19.3	4.9	2,022	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	117,000	223,932	17.5	3.8	1,022	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,900	32,552	20.6	1.1	15,551	2%	20,800	10,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	25,700	51,714	7.4	1.6	2,080	18%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,650	137,520	5.0	1.4	26,959	21%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.6%	23,200	105,188	6.7	1.6	9,838	19%	29,083	18,208
MSN	Masan 集團股份公司	必需消費品	5.8%	112,600	160,311	15.7	5.5	829	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%	66,900	97,922	19.5	4.4	3,266	49%	81,400	52,667
NVL	Nova 房地產投資集團股份公司	房地產	5.1%	82,000	159,886	49.7	4.3	2,477	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	25,200	53,113	7.4	1.9	1,940	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	23,950	95,800	20.4	2.0	1,688	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	56,600	38,015	18.1	4.9	1,925	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	28,000	44,289	8.0	1.5	2,207	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%	190,000	121,843	27.1	5.3	142	63%	197,900	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	25,400	37,824	9.5	1.9	19,068	25%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.8%	25,000	47,130	13.1	1.3	14,936	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	38,800	136,223	6.7	1.3	4,607	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	80,200	379,548	#N/A N/A	#N/A N/A	987	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	59,500	259,085	9.2	2.2	2,649	23%	87,500	58,300
VIC	Vingroup 集團股份公司	房地產	5.0%	65,000	247,906	#N/A N/A	#N/A N/A	1,522	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	616	17%	149,000	116,800
VNM	越南牛奶股份公司	必需消費品	5.1%	75,800	158,419	18.7	4.6	2,091	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	31,200	139,635	8.3	1.5	10,628	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	28,850	65,556	50.6	2.1	1,791	32%	37,000	25,100



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