

市場測試 1287-1290 點

2022/08/29

| 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 | 1293.0 | -10.0 | 215,709 | 15/09 | 20 |
| VN30F2201 | 1287.0 | -12.0 | 406 | 20/10 | 55 |
| VN30F2203 | 1283.0 | -4.4 | 47 | 15/12 | 111 |
| VN30F2206 | 1276.0 | -7.5 | 37 | 16/03 | 202 |

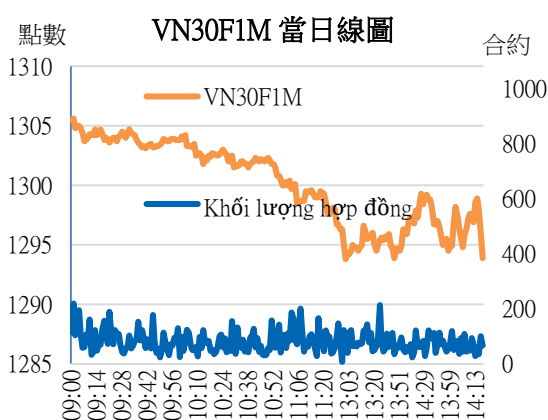
源自 Bloomberg - YSVN

| 合約更改交易量和持倉量 | | | | |
|-------------|---------|--------|--------|-----|
| | 交易量 | +/- | OI | +/- |
| 單位 | 合約 | % | | % |
| VN30F2112 | 215,709 | 15.7% | 47,880 | |
| VN30F2201 | 406 | 42.5% | 472 | |
| VN30F2203 | 47 | 38.2% | 463 | |
| VN30F2206 | 37 | -58.4% | 526 | |

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 | -13.8 | -8.5 | -5.3 |
| VN30F2201 | -19.8 | -8.5 | -11.3 |
| VN30F2203 | -23.8 | -24.1 | 0.3 |
| VN30F2206 | -30.8 | -28.1 | -2.8 |

源自: Bloomberg - YSVN



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合約走勢

- 4 個期貨合約在前三個交易日上漲後收盤下跌 4-12 點。與 VN30-Index 相比，VN30F2209 繼續有較大的負折現。
- VN30F2209 的成交量比前一交易日減少 14%，VN30F2210 減少 20%，VN30F2212 減少 24%，VN30F2303 減少 31%。

VN30F1M 的評估

- VN30F2209 在 1287-1290 點以上移動，相當於 50% 斐波那契回撤。若本週前幾個交易日的價格保持在該區域以上，預計 VN30F2209 仍有機會再次測試 1305-1308 點。在 1H 幀內，RSI 指標下跌至超買區域，但則正在接近 60 點的短期中性區域，因此預期的平衡復甦跨度可能在 1287-1290 點之間形成。
- 在日線圖上，短期趨勢仍保持上漲。

投資策略

| | |
|---------------------|---|
| 當天策略 (Intraday) | 投資者考慮在 1287-1290 點開設 VN30F2209 多頭，停損於 1286 點，止盈在 1298-1300 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

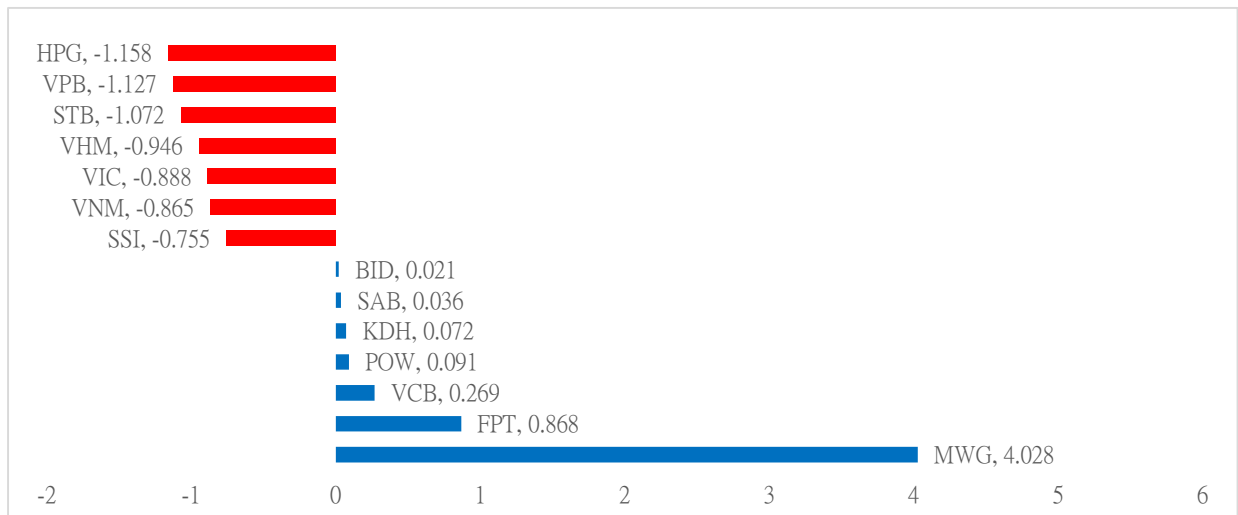


| | VN30F2209-Daily | VN30F2209-1H |
|------|-----------------|--------------|
| 趨勢 | 上漲 | 下跌 |
| 支撐 1 | 1200 | 1290 |
| 支撐 2 | 1170 | 1287 |
| 阻力 1 | 1320 | 1290 |
| 阻力 2 | 1350 | 1293 |

VN30-INDEX 指數走勢

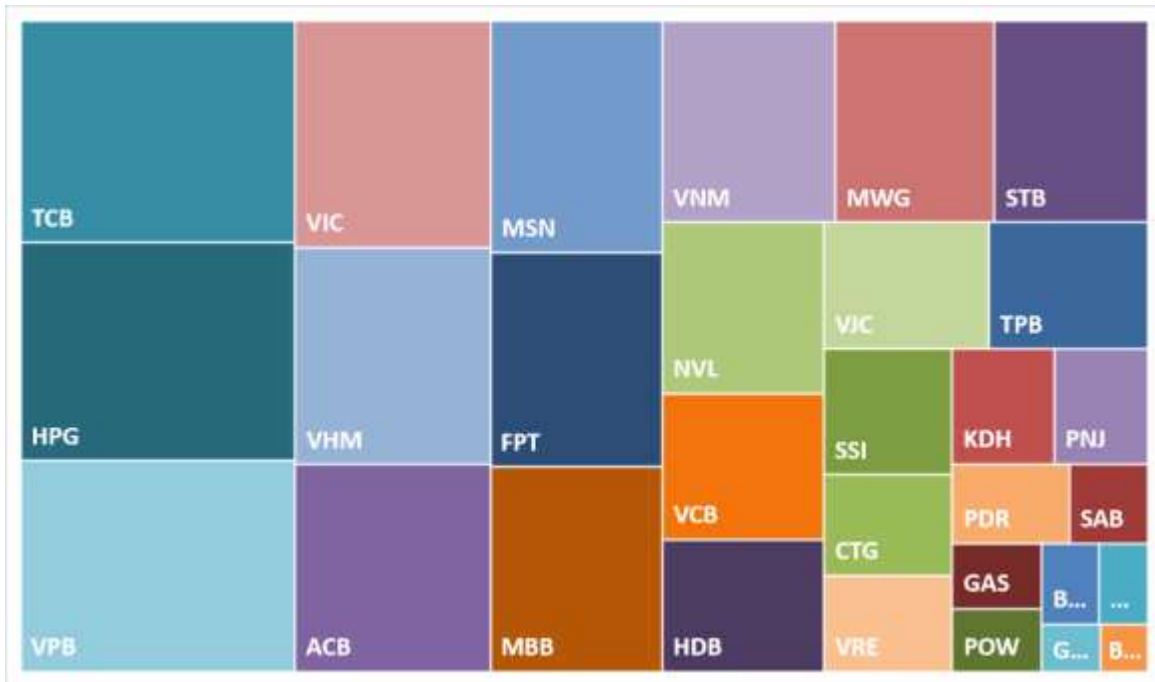
VN30-Index 收盤下跌 0.36%，其中 HPG、VPB 和 STB 對指數的負面影響最大。相比之下，MWG 對指數的漲幅影響最大。

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 |
|------------|-----------|---------|--------|
| 26/08/2022 | 1,293.0 | 215,709 | 47,880 |
| 25/08/2022 | 1,303.0 | 186,354 | 48,560 |
| 24/08/2022 | 1,285.2 | 188,363 | 48,560 |
| 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 |

| 日期 | VN30F2111 | 交易量 | 持倉量 |
|------------|-----------|--------|--------|
| 26/08/2022 | 1287 | 406 | 472 |
| 25/08/2022 | 1299 | 285 | 366 |
| 24/08/2022 | 1282.3 | 541 | 366 |
| 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 |

| 日期 | VN30F2112 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 26/08/2022 | 1,283.0 | 47 | 463 |
| 25/08/2022 | 1,292.3 | 34 | 452 |
| 24/08/2022 | 1,274.4 | 99 | 452 |
| 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 |

| 日期 | VN30F2203 | 交易量 | 持倉量 |
|------------|-----------|-----|-----|
| 26/08/2022 | 1276 | 37 | 526 |
| 25/08/2022 | 1283.5 | 89 | 480 |
| 24/08/2022 | 1271.8 | 129 | 480 |
| 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 |

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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% | 39,400 | 199,306 | 15.4 | 2.2 | 1,599 | 17% | 49,950 | 28,950 |
| KDH | Khang Dien 房屋貿易投資股份公司 | 房地產 | 1.4% | 38,350 | 27,490 | 21.9 | 2.5 | 874 | 32% | 52,273 | 33,909 |
| CTG | 越南工商股份銀行 | 金融 | 1.6% | 28,450 | 136,724 | 9.3 | 1.3 | 4,097 | 27% | 38,200 | 22,500 |
| ACB | 亞洲商業股份銀行 | 金融 | 5.6% | 24,800 | 83,760 | 7.1 | 1.6 | 2,850 | 30% | 29,080 | 22,000 |
| PLX | 越南油氣集團 | 能源 | 0.4% | 43,500 | 55,271 | 84.6 | 2.4 | 1,033 | 18% | 65,900 | 37,050 |
| BVH | Bao Viet 集團 | 金融 | 0.3% | 57,000 | 42,312 | 24.0 | 1.9 | 1,306 | 27% | 70,000 | 47,000 |
| FPT | FPT 發展投資工藝股份公司 | 科技 | 6.4% | 87,200 | 95,661 | 19.3 | 4.9 | 1,995 | 49% | 99,083 | 70,000 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 0.9% | 115,200 | 220,487 | 17.3 | 3.7 | 1,004 | 3% | 134,000 | 86,000 |
| POW | 越南天然氣股份總公司 | 公用服務 | 0.7% | 14,250 | 33,372 | 21.1 | 1.1 | 15,547 | 2% | 20,800 | 11,050 |
| 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 | 2,071 | 18% | 33,950 | 21,500 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 5.9% | 23,500 | 136,647 | 5.0 | 1.4 | 26,243 | 21% | 44,923 | 20,500 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.7% | 23,600 | 107,002 | 6.8 | 1.6 | 9,823 | 19% | 29,083 | 18,208 |
| MSN | Masan 集團股份公司 | 必需消費品 | 5.7% | 112,200 | 159,742 | 15.6 | 5.5 | 821 | 29% | 145,833 | 85,700 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 5.9% | 72,200 | 105,680 | 21.0 | 4.7 | 3,354 | 49% | 81,400 | 53,867 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 5.1% | 83,300 | 162,421 | 50.4 | 4.4 | 2,510 | 6% | 91,000 | 72,000 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 2.3% | 25,400 | 53,535 | 7.4 | 1.9 | 1,948 | 21% | 36,296 | 18,000 |
| GVR | 越南橡膠工業集團 | 原材料 | 0.3% | 25,400 | 101,600 | 21.6 | 2.1 | 1,729 | 0% | 43,300 | 20,500 |
| PDR | Phat Dat 開發房地產股份公司 | 房地產 | 1.2% | 56,300 | 37,814 | 18.1 | 4.9 | 1,961 | 3% | 73,221 | 48,200 |
| TPB | Tien Phong 股份商業銀行 | 金融 | 1.8% | 28,400 | 44,922 | 8.1 | 1.5 | 2,172 | 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% | 188,000 | 120,561 | 26.8 | 5.2 | 140 | 63% | 197,900 | 142,900 |
| SSI | SSI 西貢證券股份公司 | 金融 | 2.0% | 24,800 | 36,931 | 9.3 | 1.8 | 18,852 | 36% | 54,232 | 16,965 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 3.7% | 25,100 | 47,319 | 13.2 | 1.3 | 14,464 | 23% | 36,700 | 18,600 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 7.1% | 39,500 | 138,681 | 6.8 | 1.3 | 4,560 | 22% | 56,000 | 32,550 |
| VCB | 越南外商貿易股份銀行 | 金融 | 3.4% | 82,500 | 390,433 | #N/A N/A | #N/A N/A | 983 | 24% | 96,000 | 68,900 |
| VHM | Vinhomes 股份公司 | 房地產 | 6.2% | 60,300 | 262,568 | 9.4 | 2.2 | 2,599 | 23% | 87,500 | 58,300 |
| VIC | Vingroup 集團股份公司 | 房地產 | 4.9% | 65,000 | 247,906 | #N/A N/A | #N/A N/A | 1,477 | 12% | 109,600 | 64,000 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 2.6% | 123,000 | 66,618 | 177.0 | 3.8 | 610 | 17% | 149,000 | 116,800 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 5.1% | 76,900 | 160,718 | 19.0 | 4.7 | 2,181 | 55% | 92,400 | 64,500 |
| VPB | Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 7.8% | 31,600 | 141,425 | 8.4 | 1.6 | 10,740 | 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 | 1,759 | 32% | 37,000 | 25,100 |



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