

## 市場在寬幅橫盤移動

2022/06/07

合約走勢					
單位	收盤 點數	+/- 點數	交易量 合約	到期 日期	剩餘 時間 日
VN30F2112	1315.0	-3.5	224,785	16/06	12
VN30F2201	1315.3	-1.9	825	21/07	47
VN30F2203	1313.7	-1.8	89	15/09	103
VN30F2206	1313.3	0.2	111	15/12	194

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/- %	OI	+/- %
VN30F2112	224,785	-3.8%	30,306	
VN30F2201	825	143.4%	595	
VN30F2203	89	111.9%	167	
VN30F2206	111	136.2%	205	

源自 Bloomberg - YSVN

合約的基差變動			
單位	基差 點數	前一盤 點數	+/- 點數
VN30F2112	-12.0	-8.9	-3.1
VN30F2201	-11.7	-8.9	-2.8
VN30F2203	-13.3	-11.9	-1.4
VN30F2206	-13.7	-14.3	0.6

源自 Bloomberg - YSVN

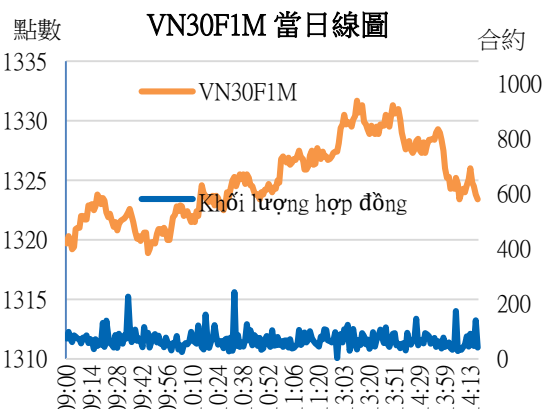
### 合約走勢

- 指數在尾盤逆轉下跌導致近期的 3 個期貨合約收盤下跌 2-4 點，而 VN30F2212 小幅上漲。與 VN30-Index 相比，VN30F2206 的基差錄得負 12 點。
- VN30F2206 交易量比前一交易日減少 4%，VN30F2207 增加 143%，VN30F2209 增加 112%，VN30F2212 增加 136%。

### VN30F1M 的評估

- VN30F2206 仍面臨 1330 點的阻力位，價格走勢圖處於橫盤整理的階段，支撐在 1309-1313 點以下附近。這是 6 月 3 日的舊底部以及短期上漲通道的匯合。因此，若 VN30F2206 在接下來的 1-2 個交易日仍保持在 1309-1313 點以上，則的短期上漲趨勢仍將維持。
- 在日線圖上，短期趨勢仍維持漲勢，阻力於 1336-1350 點附近。

### 投資策略



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當天策略 (Intraday)	投資者考慮在 1309-1313 點開設多頭，停損於 1305 點，止盈在 1325-1330 點。 空頭倉位考慮在 1330-1333 點開設，停損於 1335 點或在價格突破 1301 點時，停損於 1304 點。
主要短期 趨勢策略 (Daily)	持有多頭的投資者在價格收於 1310 點以下時追隨停損趨勢，並止盈在 1336-1350 點。

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VN30F1M 合約走勢圖

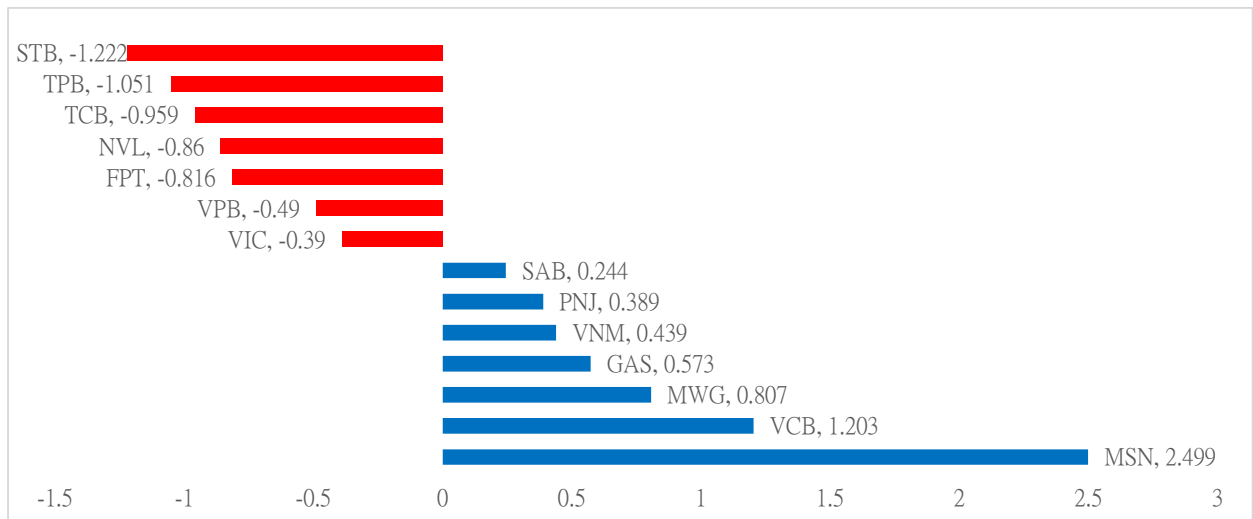


	VN30F2206-Daily	VN30F2206-1H
趨勢	上漲	上漲
支撐 1	1200	1310
支撐 2	1140	1305
阻力 1	1340	1322
阻力 2	1413	1325

VN30-INDEX 指數走勢

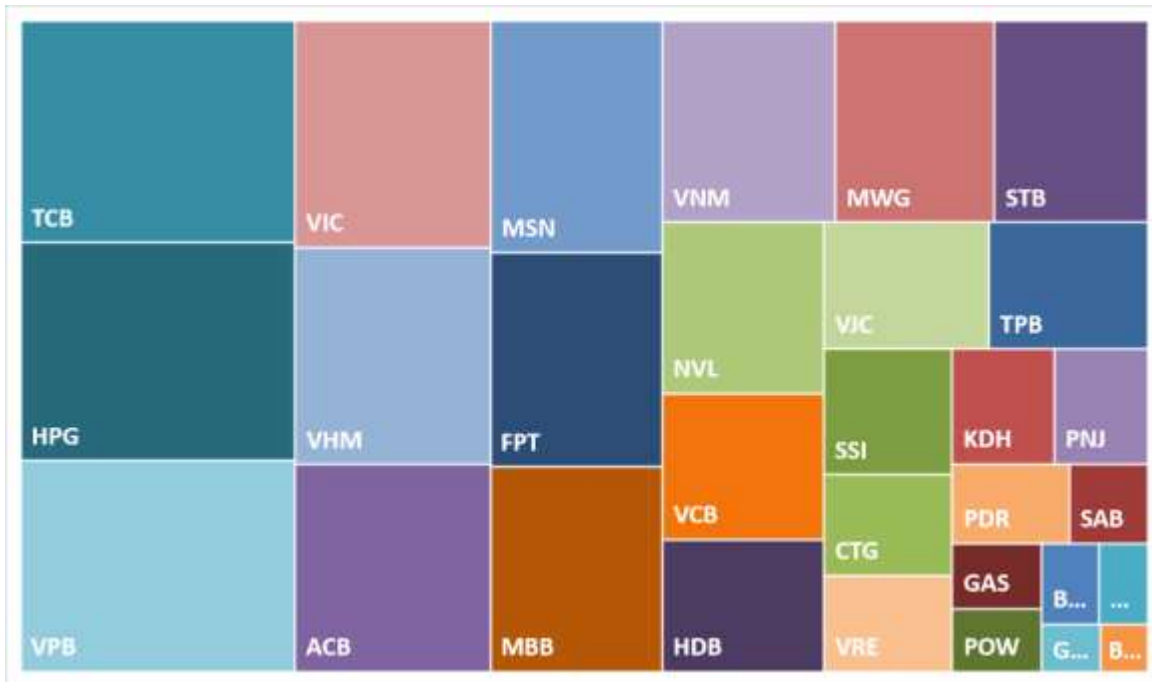
VN30-Index 收盤小幅下跌，其中 MSN、VCB 和 MWG 對指數的漲幅影響最大。相反，STB、TPB 和 TCB 對指數的負面影響最大。

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
06/06/2022	1,315.0	224,785	30,306
03/06/2022	1,318.5	233,565	30,306
02/06/2022	1,315.0	253,099	35,060
01/06/2022	1,326.0	326,533	31,418
31/05/2022	1,320.5	225,070	30,521
30/05/2022	1,325.6	204,143	29,781
27/05/2022	1,300.9	279,405	28,555
26/05/2022	1,299.3	318,793	29,617

日期	VN30F2111	交易量	持倉量
06/06/2022	1315.3	825	595
03/06/2022	1317.2	339	595
02/06/2022	1314	408	553
01/06/2022	1326	667	472
31/05/2022	1318	333	398
30/05/2022	1325	333	358
27/05/2022	1298.5	609	264
26/05/2022	1300.4	709	341

日期	VN30F2112	交易量	持倉量
06/06/2022	1,313.7	89	167
03/06/2022	1,315.5	42	167
02/06/2022	1,311.2	33	162
01/06/2022	1,321.5	88	159
31/05/2022	1,313.4	578	154
30/05/2022	1,320.1	539	634
27/05/2022	1,296.6	40	126
26/05/2022	1,298.4	185	126

日期	VN30F2203	交易量	持倉量
06/06/2022	1313.3	111	205
03/06/2022	1313.1	47	205
02/06/2022	1313.6	454	197
01/06/2022	1319.8	594	187
31/05/2022	1320	562	683
30/05/2022	1323.3	187	165
27/05/2022	1294.9	507	611
26/05/2022	1295.9	125	144



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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週最底
		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	0.5%	34,200	173,002	15.1	2.0	1,918	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	40,650	26,135	21.6	2.5	1,169	32%	57,500	34,545
CTG	越南工商股份銀行	金融	1.6%	27,200	130,716	10.6	1.3	5,132	26%	42,458	23,500
ACB	亞洲商業股份銀行	金融	5.7%	25,300	85,449	8.2	1.8	5,092	30%	30,560	22,000
PLX	越南油氣集團	能源	0.5%	44,900	57,050	23.0	2.2	1,829	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	54,100	40,160	21.4	1.9	1,721	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.9%	113,000	103,304	21.9	5.3	2,703	49%	118,900	79,000
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	129,900	248,622	25.4	4.6	873	3%	132,500	85,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,800	32,318	16.1	1.1	12,323	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	25,300	50,909	7.9	1.6	3,262	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	33,300	148,948	4.5	1.5	21,596	21%	58,400	33,050
MBB	軍隊貿易股份銀行	金融	4.5%	27,250	102,959	7.5	1.6	11,716	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	5.2%	117,000	165,747	16.6	6.0	1,136	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	6.3%	154,700	113,218	22.0	5.1	1,762	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	76,300	148,768	35.2	4.1	3,964	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	125,000	30,296	23.0	3.8	1,136	52%	128,200	84,900
GVR	越南橡膠工業集團	原材料	0.3%	25,150	100,600	22.9	2.0	2,234	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	53,700	36,067	19.3	4.9	3,640	2%	73,221	50,800
TPB	Tien Phong 股份商業銀行	金融	2.1%	30,700	48,560	9.3	1.8	3,838	30%	44,000	23,259
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	158,500	101,643	26.6	4.7	188	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.6%	29,000	28,790	9.6	1.9	12,678	34%	57,700	25,050
STB	西貢商信銀行 (sacombank)	金融	2.9%	20,500	38,647	9.8	1.1	15,719	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.5%	36,050	126,568	6.6	1.3	6,866	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	79,700	377,182	16.4	3.2	1,138	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.6%	69,300	301,758	7.9	2.3	4,365	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.7%	78,500	299,394	#N/A N/A	2.9	2,588	12%	112,444	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	127,600	69,110	353.0	4.0	770	17%	149,000	107,500
VNM	越南牛奶股份公司	必需消費品	4.7%	70,800	147,969	16.1	4.6	2,559	55%	93,600	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	30,600	136,031	7.9	1.6	16,296	17%	41,050	28,950
VRE	Vincom Retail 股份公司	房地產	2.0%	29,950	68,056	74.7	2.2	4,350	31%	37,000	25,100



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