

指數在 ATC 的交易日大幅下跌

2022/06/13

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	1311.1	-24.2	232,693	16/06	6
VN30F2201	1310.0	-26.1	1399	21/07	41
VN30F2203	1310.9	-23.0	99	15/09	97
VN30F2206	1312.5	-20.2	69	15/12	188

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	232,693	-12.0%	33,467	
VN30F2201	1,399	76.9%	1456	
VN30F2203	99	-1.0%	185	
VN30F2206	69	-40.0%	285	

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	-14.6	-9.4	-5.2
VN30F2201	-15.7	-9.4	-6.3
VN30F2203	-14.8	-24.3	9.5
VN30F2206	-13.2	-26.1	12.9

源自: Bloomberg - YSVN

合約走勢

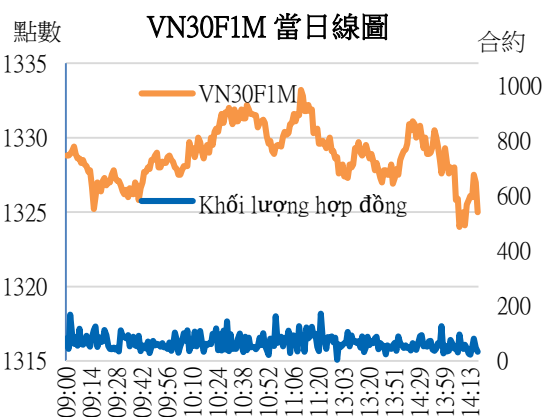
- 4 個期貨合約收盤下跌 20-26 點。與 VN30-Index 相比，VN30F2206 的基差錄得負 15 點。
- VN30F2206 成交量比前一交易日減少 12%，VN30F2207 增加 77%，VN30F2209 減少 1%，VN30F2212 減少 40%。

VN30F1M 的評估

- VN30F2206 在日線圖上出現一根長體下跌蠟燭，價格走勢圖從 1205 點結束上漲趨勢的第 5 波。因此，VN30F2206 正在進入調整階段（A-B-C 形式），近期目標位於 1289-1290 點，分別為斐波那契 38.2%。
- 在日線圖上，短期趨勢仍維持漲勢，阻力在 1350-1357 點附近。

投資策略

當天策略 (Intraday)	投資者考慮在 1311-1315 點開設空頭，停損於 1316 點，止盈在 1290-1295 點。 多頭倉位考慮在 1290 點開設，停損於 1285 點，止盈在 1310-1315 點。
主要短期趨勢策略 (Daily)	投資者持有觀察的倉位，等待 1290 點的支撐信號。



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VN30F1M 合約走勢圖

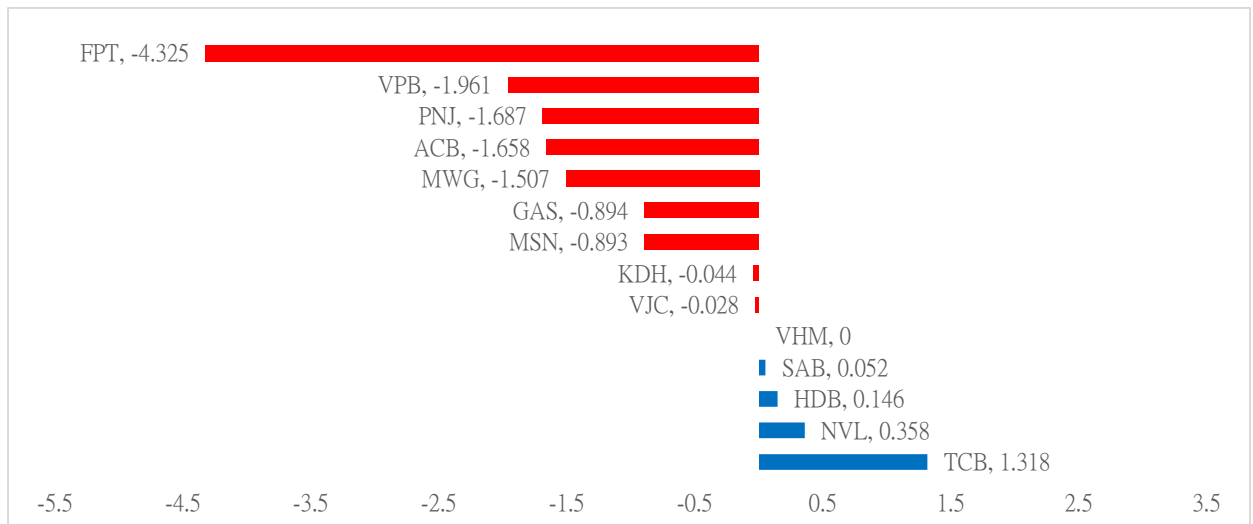


	VN30F2206-Daily	VN30F2206-1H
趨勢	上漲	下跌
支撐 1	1200	1300
支撐 2	1140	1290
阻力 1	1340	1311
阻力 2	1413	1315

VN30-INDEX 指數走勢

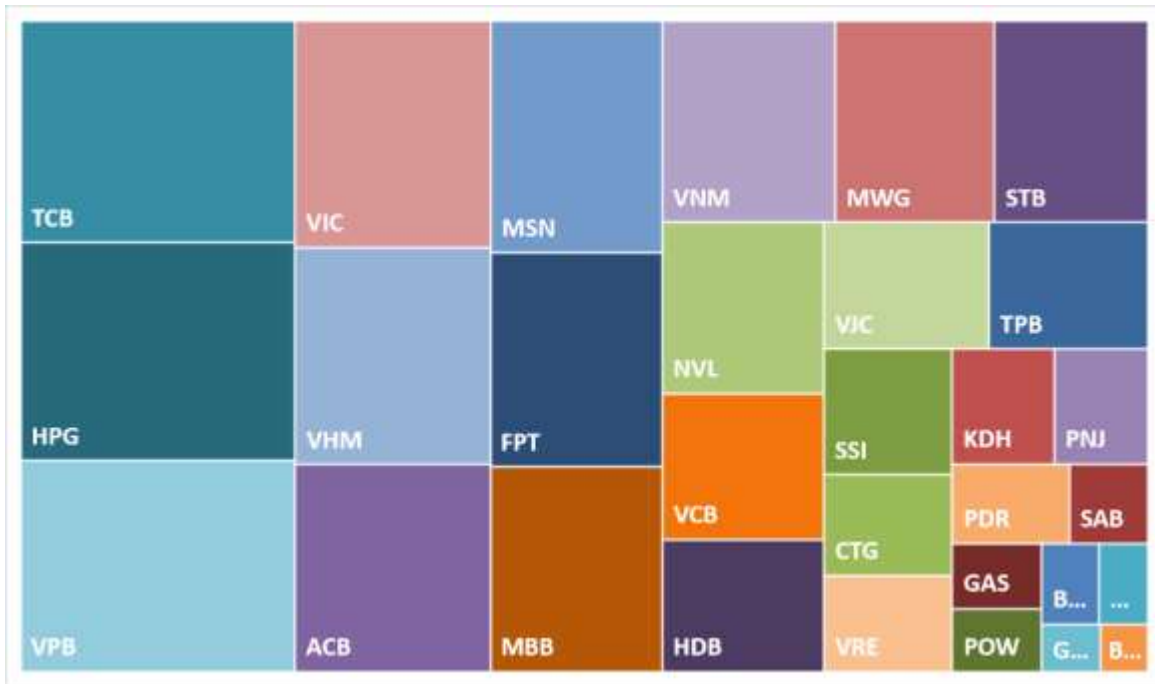
VN30-Index 收盤下跌 1.28%，其中 FPT、VPB 和 PNJ 對指數的負面影響最大。相比之下，TCB、NVL 和 HDB 對指數的漲幅影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



TCB 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
10/06/2022	1,311.1	232,693	33,467
09/06/2022	1,335.3	264,559	33,467
08/06/2022	1,333.0	267,430	34,012
07/06/2022	1,315.0	278,664	34,646
06/06/2022	1,315.0	224,785	33,843
03/06/2022	1,318.5	233,565	30,306
02/06/2022	1,326.0	326,533	31,418
01/06/2022	1,320.5	225,070	30,521

日期	VN30F2111	交易量	持倉量
10/06/2022	1310	1,399	1,456
09/06/2022	1336.1	791	1,456
08/06/2022	1331.4	1,417	1,305
07/06/2022	1311	1,125	884
06/06/2022	1315.3	825	867
03/06/2022	1317.2	339	595
02/06/2022	1326	667	472
01/06/2022	1318	333	398

日期	VN30F2112	交易量	持倉量
10/06/2022	1,310.9	99	185
09/06/2022	1,333.9	100	185
08/06/2022	1,329.6	161	175
07/06/2022	1,300.1	32	163
06/06/2022	1,313.7	89	168
03/06/2022	1,315.5	42	167
02/06/2022	1,321.5	88	159
01/06/2022	1,313.4	578	154

日期	VN30F2203	交易量	持倉量
10/06/2022	1312.5	69	285
09/06/2022	1332.7	115	285
08/06/2022	1331.5	123	255
07/06/2022	1298.3	444	250
06/06/2022	1313.3	111	231
03/06/2022	1313.1	47	205
02/06/2022	1319.8	594	187
01/06/2022	1320	562	683



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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%	33,800	170,978	14.9	2.0	1,832	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	40,950	26,328	21.8	2.5	1,123	32%	57,500	34,800
CTG	越南工商股份銀行	金融	1.5%	27,100	130,236	10.6	1.3	4,898	26%	42,458	23,500
ACB	亞洲商業股份銀行	金融	5.7%	25,200	85,111	8.2	1.8	4,750	30%	30,560	22,000
PLX	越南油氣集團	能源	0.5%	45,000	57,177	23.1	2.2	1,684	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	53,800	39,937	21.3	1.8	1,777	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.8%	110,000	100,562	21.4	5.2	2,775	49%	118,900	81,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	118,700	227,186	23.2	4.2	889	3%	132,500	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	15,000	35,128	17.5	1.2	12,929	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	25,900	52,116	8.1	1.7	3,060	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	33,600	150,290	4.5	1.5	20,039	21%	58,400	32,650
MBB	軍隊貿易股份銀行	金融	4.5%	27,500	103,904	7.6	1.6	10,827	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	5.3%	117,000	165,747	16.6	6.0	1,151	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	6.1%	150,000	109,778	21.3	4.9	1,788	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	77,000	150,133	35.5	4.1	3,915	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	120,700	29,254	22.2	3.7	1,116	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	26,100	104,400	23.8	2.1	2,168	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	52,700	35,396	19.0	4.8	3,421	2%	73,221	50,800
TPB	Tien Phong 股份商業銀行	金融	2.0%	29,700	46,978	9.0	1.7	3,613	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%	157,700	101,130	26.4	4.7	190	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.5%	27,850	27,648	9.2	1.8	12,521	34%	57,700	25,050
STB	西貢商信銀行 (sacombank)	金融	3.1%	21,900	41,286	10.5	1.2	15,645	20%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.9%	37,950	133,239	6.9	1.4	6,701	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	77,700	367,717	16.0	3.1	1,107	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.6%	68,300	297,403	7.8	2.3	4,221	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.6%	78,000	297,487	#N/A N/A	2.8	2,477	12%	109,600	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	127,700	69,164	353.3	4.0	764	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	4.6%	69,500	145,252	15.8	4.5	2,490	54%	93,600	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	30,900	137,365	8.0	1.6	15,375	17%	41,050	28,950
VRE	Vincom Retail 股份公司	房地產	2.0%	30,500	69,306	76.1	2.2	3,912	31%	37,000	25,100



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