

## 指數在寬幅內橫盤整理

2022/06/14

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	1260.2	-50.9	332,829	16/06	5
VN30F2201	1258.0	-52.0	5578	21/07	40
VN30F2203	1262.0	-48.9	249	15/09	96
VN30F2206	1260.0	-52.5	91	15/12	187

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量 合約	+/- %	OI	+/- %
VN30F2112	332,829	43.0%	34,399	
VN30F2201	5,578	298.7%	1882	
VN30F2203	249	151.5%	207	
VN30F2206	91	-63.5%	285	

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	-0.6	-14.6	13.9
VN30F2201	-2.8	-14.6	11.7
VN30F2203	1.2	-14.8	15.9
VN30F2206	-0.8	-13.2	12.3

源自: Bloomberg - YSVN

### 合約走勢

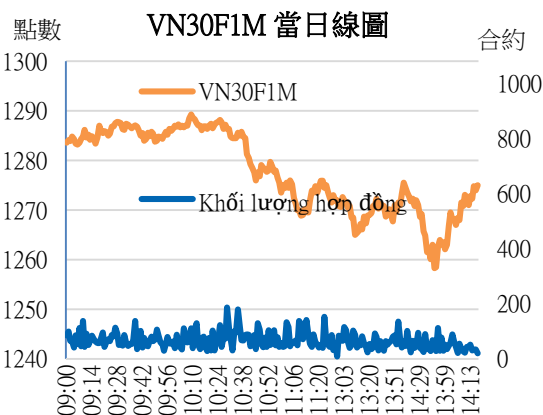
- 4 個期貨合約收跌 49-53 點。與 VN30-Index 相比，VN30F2206 的基差略有負點。
- VN30F2206 交易量比前一交易日增加 43%，VN30F2207 增加 299%，VN30F2209 增加 152%，VN30F2212 減少 64%。

### VN30F1M 的評估

- VN30F2206 在寬幅內橫盤整理，斐波那契 78.6% 相當於 1255 點，則是最近的支撐位。因此，短期下跌壓力在下個交易日依然存在，但 MACD 柱狀圖在 30 分鐘圖上可能出現背離，同時價格也進入布林帶內邊界，顯示在下個交易日可能會出現技術性復甦。
- 在日線圖上，短期趨勢轉為下跌，但價格走勢圖在 1238-1335 點區間處於橫盤整理的階段。

### 投資策略

<p><b>當天策略</b> (Intraday)</p>	<p>投資者在價格突破 1273 點和 1252-1255 點的支撐位時開設多頭。</p> <p>空頭倉位考慮在 1288-1290 點開設，停損於 1293 點，止盈在 1275-1280 點。</p>
<p><b>主要短期趨勢策略</b> (Daily)</p>	<p>當價格在寬幅內橫盤整理時，投資者保持觀察頭寸。</p>



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VN30F1M 合約走勢圖

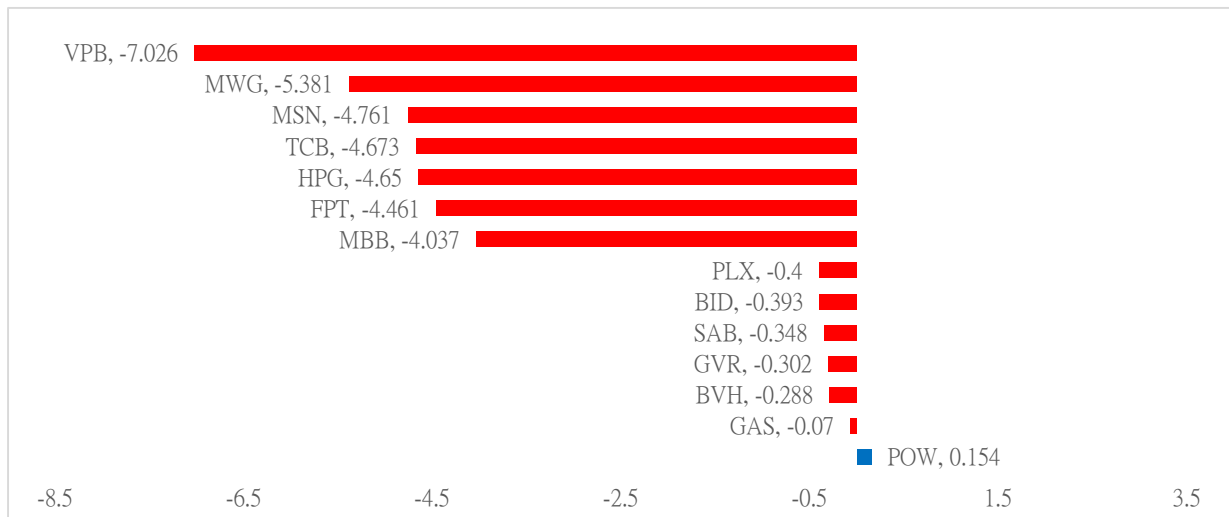


	VN30F2206-Daily	VN30F2206-1H
趨勢	下跌	下跌
支撐 1	1200	1255
支撐 2	1140	1238
阻力 1	1340	1273
阻力 2	1413	1288

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 4.89%，其中 VPB、MWG 和 MSN 對指數的負面影響最大。相反，POW 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



VPB 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
13/06/2022	1,260.2	332,829	34,399
10/06/2022	1,311.1	232,693	34,399
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	1,315.0	253,099	35,060
02/06/2022	1,326.0	326,533	31,418

日期	VN30F2111	交易量	持倉量
13/06/2022	1258	5,578	1,882
10/06/2022	1310	1,399	1,882
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	1314	408	553
02/06/2022	1326	667	472

日期	VN30F2112	交易量	持倉量
13/06/2022	1,262.0	249	207
10/06/2022	1,310.9	99	207
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	1,311.2	33	162
02/06/2022	1,321.5	88	159

日期	VN30F2203	交易量	持倉量
13/06/2022	1260	91	285
10/06/2022	1312.5	249	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	1313.6	454	197
02/06/2022	1319.8	594	187



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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%	31,950	161,620	14.1	1.9	1,813	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	39,900	25,653	21.3	2.4	1,111	32%	57,500	34,800
CTG	越南工商股份銀行	金融	1.5%	25,250	121,345	9.9	1.2	4,857	26%	42,458	23,500
ACB	亞洲商業股份銀行	金融	5.7%	23,900	80,721	7.8	1.7	4,704	30%	30,560	22,000
PLX	越南油氣集團	能源	0.4%	42,000	53,365	21.5	2.1	1,652	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	50,100	37,190	19.8	1.7	1,783	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.6%	86,200	94,564	20.1	4.9	2,787	49%	118,900	82,100
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	118,000	225,846	23.1	4.1	907	3%	132,500	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	15,250	35,714	17.8	1.2	13,059	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	24,550	49,400	7.6	1.6	3,043	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	31,800	142,239	4.3	1.4	19,733	21%	58,400	31,700
MBB	軍隊貿易股份銀行	金融	4.4%	25,650	96,914	7.1	1.5	10,524	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	5.1%	109,000	154,414	15.5	5.6	1,145	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	6.0%	140,000	102,460	19.9	4.6	1,800	49%	162,800	90,667
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	76,000	148,183	35.1	4.1	3,898	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	112,300	27,218	20.6	3.4	1,097	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	24,300	97,200	22.1	2.0	2,173	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	50,000	33,582	18.0	4.6	3,379	2%	73,221	50,000
TPB	Tien Phong 股份商業銀行	金融	2.0%	27,650	43,736	8.4	1.6	3,593	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%	153,000	98,116	25.6	4.6	189	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.5%	25,950	25,762	8.6	1.7	12,573	34%	57,700	25,050
STB	西貢商信銀行 (sacombank)	金融	3.1%	20,600	38,835	9.8	1.1	15,685	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.8%	36,000	126,393	6.6	1.3	6,720	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	76,400	361,564	15.7	3.1	1,092	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.7%	66,000	287,388	7.5	2.2	4,144	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.9%	76,400	291,385	#N/A N/A	2.8	2,445	12%	109,600	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	124,900	67,647	345.5	4.0	760	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	4.6%	66,400	138,773	15.1	4.3	2,466	54%	93,500	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	28,750	127,807	7.4	1.5	15,311	17%	41,050	28,750
VRE	Vincom Retail 股份公司	房地產	2.0%	29,000	65,897	72.3	2.1	3,840	31%	37,000	25,100



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