

## 短期均衡預期

2022/10/05

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	1102.0	-0.6	412,066	20/10	18
VN30F2201	1100.0	-4.0	1602	17/11	46
VN30F2203	1105.2	-0.9	364	15/12	74
VN30F2206	1103.0	2.9	176	16/03	165

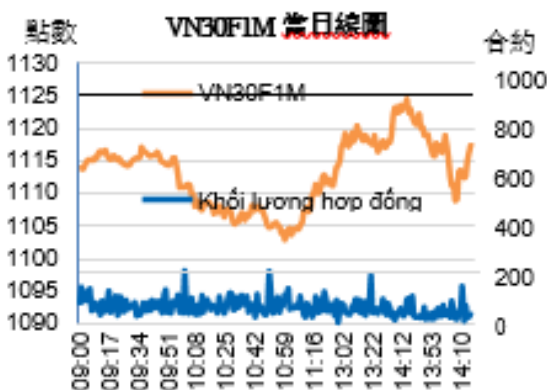
源自 Bloomberg - YSVN

合約更改交易量和持倉量					
	交易量	+/-	OI	+/-	
單位	合約	%		%	
VN30F2112	412,066	8.3%	50,244		
VN30F2201	1,602	-51.9%	2179		
VN30F2203	364	13.4%	751		
VN30F2206	176	-22.1%	587		

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	4.3	0.6	3.7
VN30F2201	2.3	0.6	1.7
VN30F2203	7.5	4.1	3.4
VN30F2206	5.3	-1.9	7.2

源自: Bloomberg - YSVN



## 合約走勢

- 4 個期貨合約處於震盪階段，並小幅下跌，股票市場收窄跌勢。
- VN30F2210 的交易量增加 8%，VN30F2211 減少 52%，VN30F2212 增加 13%，VN30F2303 減少 22%。

## VN30F1M 的評估

- VN30F2210 在 1094-1095 點形成雙底形態，布林線收窄和橫盤整理。同時，MACD 指標已切上信號線，RSI 出現背離。跟隨波浪形態，VN30F2210 也完成結束對角波浪形態的第 5 波，因此預期的復甦跨度可能在下一個交易日出現的。
- 同時，短期趨勢仍維持下跌。

## 投資策略

當天策略 (Intraday)	投資者考慮在 1100-1102 點開設 VN30F2210 多頭，停損於 1095 點，止盈在 1225-1230 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1176-1185 點的復甦區間開設 VN30F2210 空頭，停損於 1190 點。

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VN30F1M 合約走勢圖

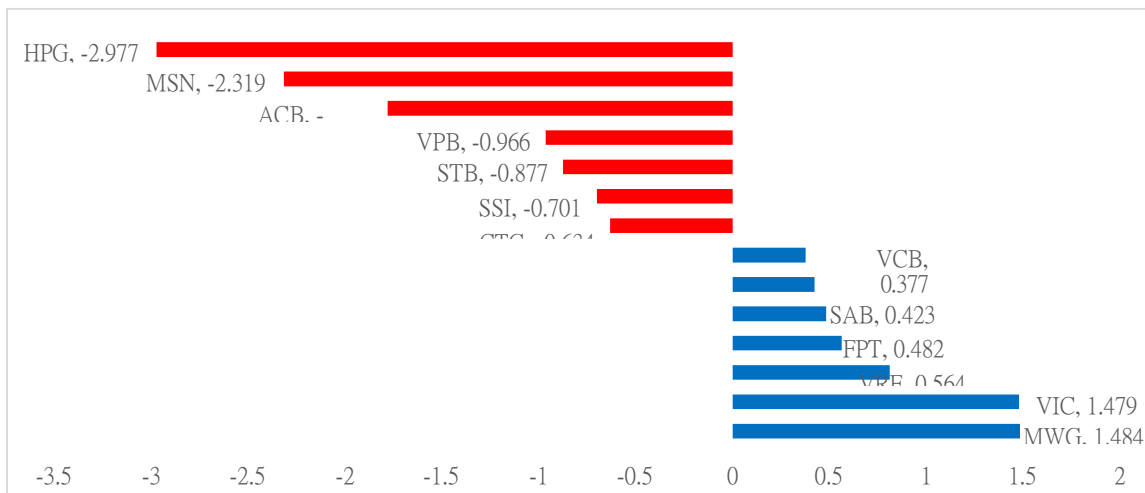


	VN30F2210-Daily	VN30F2210-1H
趨勢	下跌	下跌
支撐 1	1150	1175
支撐 2	1130	1150
阻力 1	1320	1195
阻力 2	1350	1205

VN30-INDEX 指數走勢

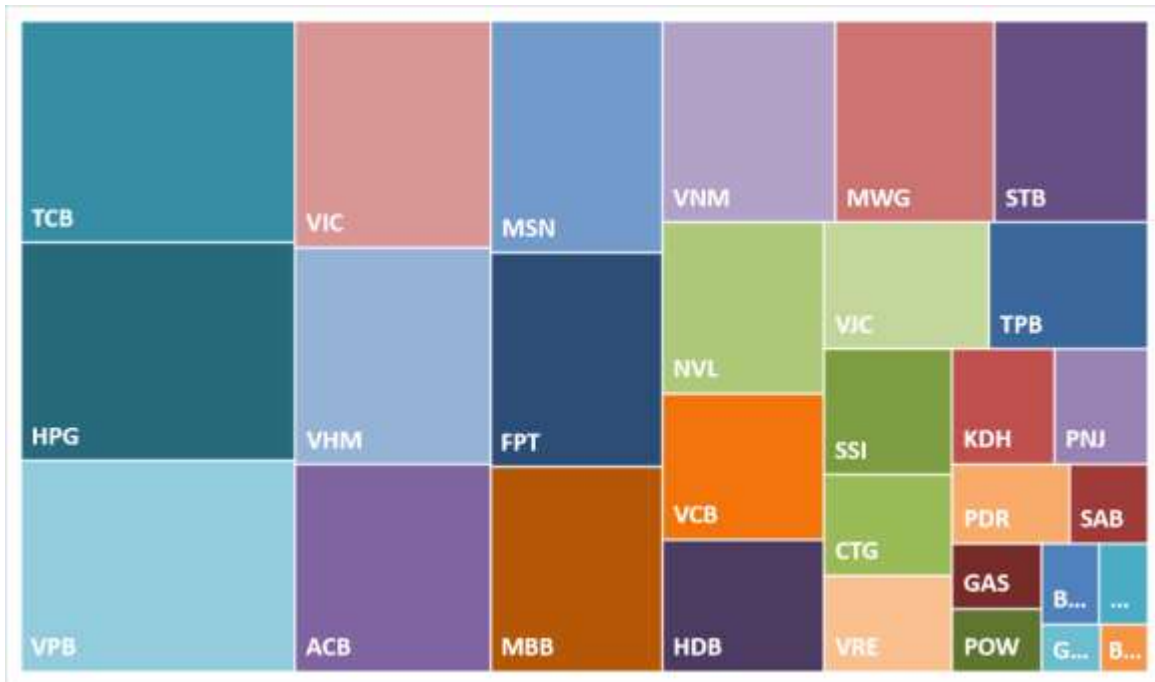
VN30-Index 收跌 0.39%，其中 HPG、MSN 和 ACB 對指數的負面影響最大。相比之下，MWG、VIC 和 VJC 對指數的漲幅影響最大。

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
04/10/2022	1,102.0	412,066	50,244
03/10/2022	1,102.6	380,554	50,244
30/09/2022	1,150.0	340,512	46,002
29/09/2022	1,148.0	271,924	51,943
28/09/2022	1,165.0	349,877	47,172
27/09/2022	1,185.0	300,289	53,397
23/09/2022	1,210.0	281,222	44,225
22/09/2022	1,225.0	266,297	50,566

日期	VN30F2111	交易量	持倉量
04/10/2022	1100	1,602	2,179
03/10/2022	1104	3,329	2,179
30/09/2022	1159	1,503	2,094
29/09/2022	1149	686	2,243
28/09/2022	1163	815	2,230
27/09/2022	1183.4	1,809	2,396
23/09/2022	1204.4	1,106	1,205
22/09/2022	1219.4	1,262	938

日期	VN30F2112	交易量	持倉量
04/10/2022	1,105.2	364	751
03/10/2022	1,106.1	321	751
30/09/2022	1,149.8	144	792
29/09/2022	1,149.6	87	832
28/09/2022	1,158.0	114	843
27/09/2022	1,187.1	82	855
23/09/2022	1,206.3	139	916
22/09/2022	1,220.0	94	875

日期	VN30F2203	交易量	持倉量
04/10/2022	1103	176	587
03/10/2022	1100.1	226	587
30/09/2022	1152	122	588
29/09/2022	1149.1	74	601
28/09/2022	1156	274	594
27/09/2022	1188.5	33	677
23/09/2022	1213.6	129	697
22/09/2022	1217.8	69	612

**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%	39,800	201,329	15.5	2.2	1,626	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	850	32%	52,273	33,909
CTG	越南工商股份銀行	金融	1.6%	28,400	136,483	9.3	1.3	4,096	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.6%	24,550	82,916	7.0	1.6	2,785	30%	29,080	22,000
PLX	越南油氣集團	能源	0.4%	42,250	53,683	82.2	2.3	1,054	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	57,400	42,609	24.1	1.9	1,303	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.4%	86,400	94,783	19.1	4.8	1,924	49%	99,083	70,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	118,900	227,569	17.8	3.8	1,011	3%	134,000	86,300
POW	越南天然氣股份總公司	公用服務	0.6%	13,850	32,435	20.5	1.1	15,848	2%	20,800	11,450
HDB	胡志明市發展商業股份銀行	金融	3.0%	26,300	52,921	7.6	1.6	2,072	18%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.9%	23,050	134,031	4.9	1.3	25,940	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.7%	23,650	107,229	6.8	1.6	9,823	19%	29,083	18,208
MSN	Masan 集團股份公司	必需消費品	5.8%	113,700	161,878	15.9	5.5	810	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%	73,300	107,290	21.3	4.8	3,540	49%	81,400	54,450
NVL	Nova 房地產投資集團股份公司	房地產	5.1%	82,200	160,276	49.8	4.3	2,489	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	25,000	52,692	7.3	1.9	1,969	21%	36,296	18,000
GVR	越南橡膠工業集團	原材料	0.3%	26,650	106,600	22.9	2.2	1,734	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	55,100	37,008	17.7	4.8	1,967	3%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.8%	27,900	44,131	8.0	1.5	2,094	30%	44,000	24,800
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.1%	187,900	120,497	26.8	5.2	136	63%	197,900	142,900
SSI	SSI 西貢證券股份公司	金融	2.0%	23,950	35,665	9.0	1.8	18,836	35%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.7%	24,650	46,471	13.0	1.3	14,307	23%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.0%	38,750	136,048	6.7	1.3	4,503	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.6%	86,000	406,996	#N/A N/A	#N/A N/A	995	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	59,900	260,827	9.3	2.2	2,552	23%	87,500	58,300
VIC	Vingroup 集團股份公司	房地產	4.8%	63,600	242,566	#N/A N/A	2.3	1,457	12%	109,600	63,000
VJC	Vietjet 越捷航空股份公司	工業	2.6%	122,400	66,293	176.1	3.8	603	17%	149,000	116,800
VNM	越南牛奶股份公司	必需消費品	5.1%	76,000	158,837	18.7	4.7	2,190	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	31,350	140,306	8.3	1.5	10,919	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	28,400	64,534	49.8	2.0	1,692	32%	37,000	25,100



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