

市場的指數繼續下跌

2022/10/07

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	1080.0	-35.2	412,029	20/10	14
VN30F2201	1076.0	-39.0	1432	17/11	42
VN30F2203	1079.5	-44.6	260	15/12	70
VN30F2206	1084.9	-32.1	576	16/03	161

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	412,029	10.8%	49,440	
VN30F2201	1,432	33.8%	2601	
VN30F2203	260	13.0%	711	
VN30F2206	576	139.0%	573	

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	-1.4	-2.2	0.8
VN30F2201	-5.4	-2.2	-3.2
VN30F2203	-1.9	6.7	-8.6
VN30F2206	3.5	-0.4	3.9

源自: Bloomberg - YSVN

合約走勢

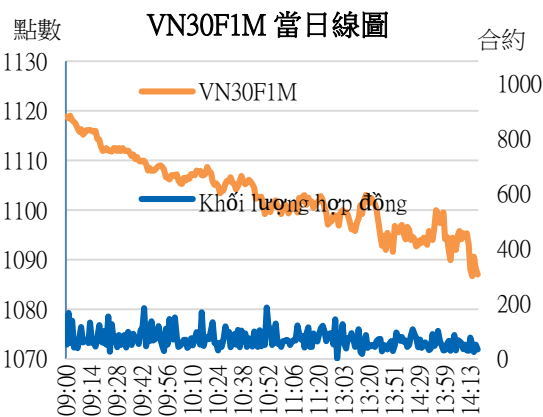
- 4 個期貨合約在反轉下跌時回歸下跌趨勢，跌幅為 32-45 點。
- VN30F2210 的交易量增加 11%，VN30F2211 增加 34%，VN30F2212 增加 13%，VN30F2303 增加 139%。

VN30F1M 的評估

- VN30F2210 繼續下跌，但下跌慣性處於放緩趨勢，顯示 MACD 指標形成短期上漲背離。同時，價格在 1079 點，相當於斐波那契 78.6%，則是價格的潛在支撐位。當 VN30F2210 形成下跌楔形形態時，則仍維持下跌趨勢，但下跌趨勢進入最後的階段。
- 日線圖的趨勢仍維持下跌，追蹤停損位於 1158 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1093-1095 點開設 VN30F2210 空頭，停損於 1097 點，止盈在 1075-1078 點。
主要短期 趨勢策略 (Daily)	投資者持觀察倉位，並等待復甦跨度較大的入場點。



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VN30F1M 合約走勢圖

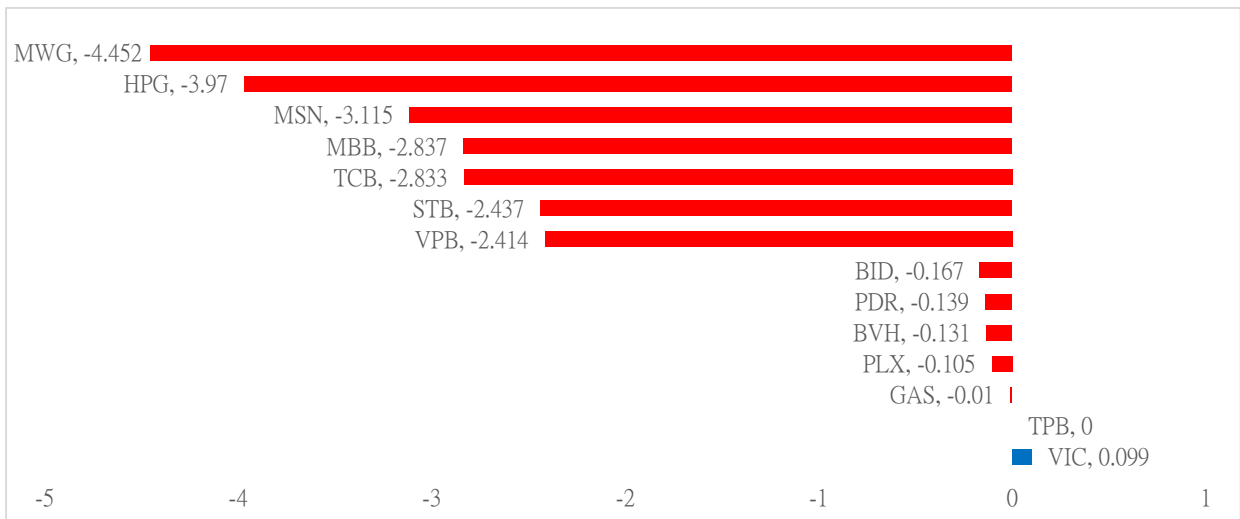


	VN30F2210-Daily	VN30F2210-1H
趨勢	下跌	下跌
支撐 1	1065	1069
支撐 2	1050	1065
阻力 1	1165	1095
阻力 2	1350	1195

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 3.22%，其中 MWG、HPG 和 MSN 對指數的負面影響最大。相比之下，VIC 是 VN30-Index 中唯一上漲的股票。

VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



ACB 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
06/10/2022	1,080.0	412,029	49,440
05/10/2022	1,115.2	371,725	49,440
04/10/2022	1,102.0	412,460	52,403
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
27/09/2022	1,185.0	300,289	53,397
26/09/2022	1,192.0	312,371	49,349

日期	VN30F2111	交易量	持倉量
06/10/2022	1076	1,432	2,601
05/10/2022	1115	1,070	2,601
04/10/2022	1100	1,602	2,507
03/10/2022	1104	3,329	2,179
30/09/2022	1159	1,503	2,094
29/09/2022	1149	686	2,243
27/09/2022	1183.4	1,809	2,396
26/09/2022	1183.9	645	1,224

日期	VN30F2112	交易量	持倉量
06/10/2022	1,079.5	260	711
05/10/2022	1,124.1	230	711
04/10/2022	1,105.2	364	710
03/10/2022	1,106.1	321	751
30/09/2022	1,149.8	144	792
29/09/2022	1,149.6	87	832
27/09/2022	1,187.1	82	855
26/09/2022	1,190.0	213	865

日期	VN30F2203	交易量	持倉量
06/10/2022	1084.9	576	573
05/10/2022	1117	241	573
04/10/2022	1103	176	584
03/10/2022	1100.1	226	587
30/09/2022	1152	122	588
29/09/2022	1149.1	74	601
27/09/2022	1188.5	33	677
26/09/2022	1189	188	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	0.6%	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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