

## 市場進入調整階段

2022/10/17

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	1048.0	8.4	299,910	20/10	6
VN30F2201	1044.0	14.0	2605	17/11	34
VN30F2203	1046.4	20.3	269	15/12	62
VN30F2206	1045.0	19.5	88	16/03	153

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	299,910	-40.0%	42,116	
VN30F2201	2,605	-37.1%	4419	
VN30F2203	269	-19.7%	507	
VN30F2206	88	-84.5%	614	

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	-13.4	-11.6	-1.8
VN30F2201	-17.4	-11.6	-5.8
VN30F2203	-15.0	-25.1	10.2
VN30F2206	-16.4	-25.7	9.3

源自: Bloomberg - YSVN

### 合約走勢

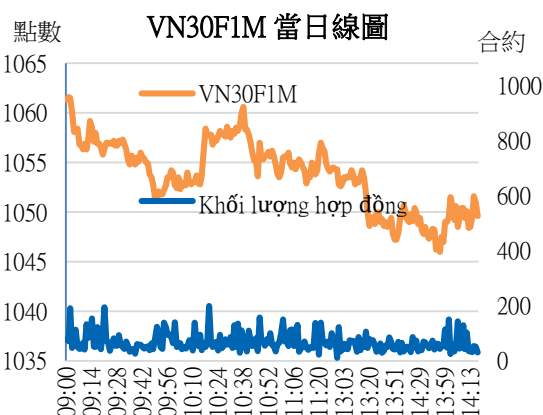
- 4 個期貨合約繼續大幅上漲，漲幅為 8-20 點。
- VN30F2210 的交易量減少 40%，VN30F2211 減少 37%，VN30F2212 減少 20%，VN30F2303 減少 85%。

### VN30F1M 的評估

- 當價格觸及布林帶上限時，VN30F2210 從 1060 點的阻力位出現調整信號。同時，MACD 也向下越過 15 分鐘內的信號線，顯示調整可能延續至 1028-1035 點以下。
- 日線圖上的趨勢仍維持下跌，追蹤停損位於 1074 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1052-1054 點開設空頭，停損於 1060 點，止盈在 1028-1035 點。
主要短期趨勢策略 (Daily)	投資者持有低比例的空頭，當價格收於 1055 點以上時停損，止盈在 1028、1005 和 960 點的支撐位。



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### VN30F1M 合約走勢圖

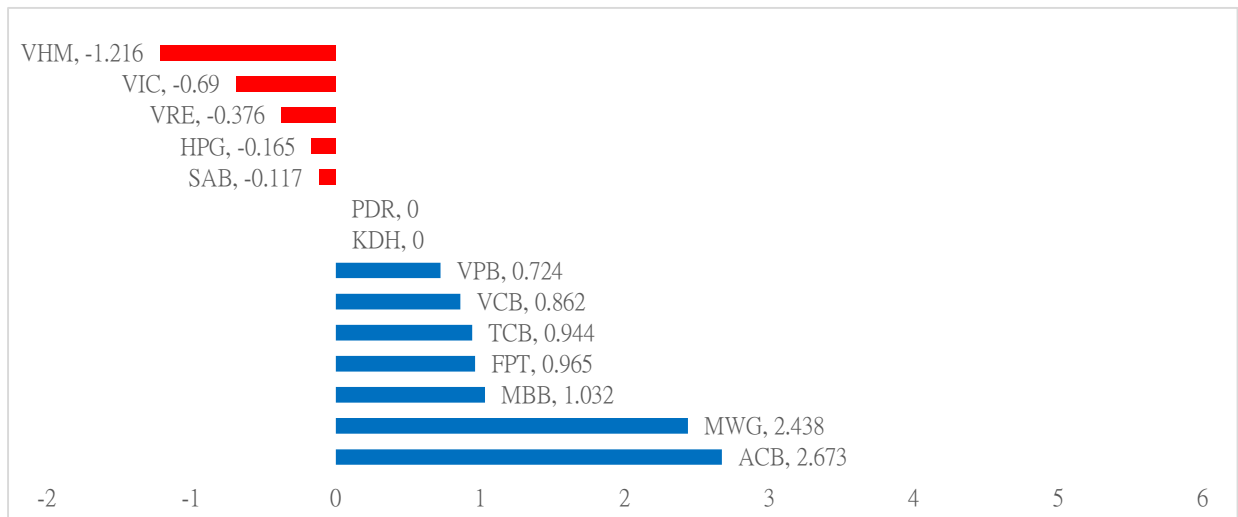


	VN30F2210-Daily	VN30F2210-1H
趨勢	下跌	上漲
支撐 1	970	1015
支撐 2	950	1028
阻力 1	1092	1052
阻力 2	1115	1055

### VN30-INDEX 指數走勢

VN30-Index 收漲 0.97%，其中 ACB、MWG 和 MBB 對指數的漲幅影響最大。相比之下，VHM、VIC 和 VRE 是導致 VN30-Index 下跌的股票。

### 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
14/10/2022	1,048.0	299,910	42,116
13/10/2022	1,039.6	499,633	42,116
12/10/2022	1,025.1	419,387	45,929
11/10/2022	989.0	434,143	42,505
10/10/2022	1,032.5	424,593	48,707
07/10/2022	1,032.2	446,339	51,063
05/10/2022	1,115.2	371,725	49,440
04/10/2022	1,102.0	412,460	52,403

日期	VN30F2111	交易量	持倉量
14/10/2022	1044	2,605	4,419
13/10/2022	1030	4,139	4,419
12/10/2022	1022	2,090	3,606
11/10/2022	984.6	1,346	3,347
10/10/2022	1032.5	1,293	3,073
07/10/2022	1029	1,290	2,954
05/10/2022	1115	1,070	2,601
04/10/2022	1100	1,602	2,507

日期	VN30F2112	交易量	持倉量
14/10/2022	1,046.4	269	507
13/10/2022	1,026.1	335	507
12/10/2022	1,017.5	105	499
11/10/2022	984.0	100	504
10/10/2022	1,032.0	141	539
07/10/2022	1,026.0	762	590
05/10/2022	1,124.1	230	711
04/10/2022	1,105.2	364	710

日期	VN30F2203	交易量	持倉量
14/10/2022	1045	88	614
13/10/2022	1025.5	568	614
12/10/2022	1016.5	95	602
11/10/2022	983.6	183	619
10/10/2022	1026	120	581
07/10/2022	1025	552	595
05/10/2022	1117	241	573
04/10/2022	1103	176	584

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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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