

## 基差繼續大幅折現

2022/10/25

合約走勢					
單位	收盤	+/-	交易量	到期日	剩餘時間
VN30F2112	942.0	-43.0	462,274	17/11	26
VN30F2201	939.6	-39.4	1445	15/12	54
VN30F2203	940.5	-39.5	216	16/03	145
VN30F2206	935.5	-65.4	468	15/06	236

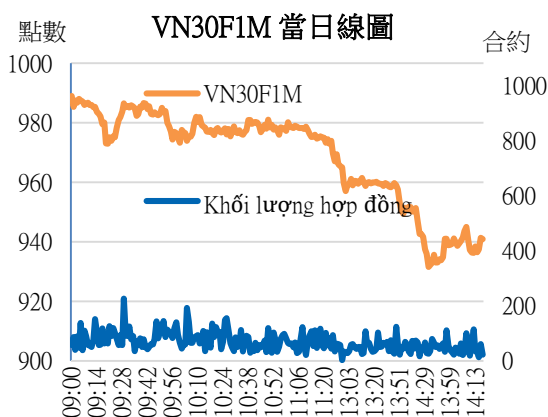
源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/-	OI	+/-
VN30F2112	462,274	10.6%	48,375	
VN30F2201	1,445	-23.2%	876	
VN30F2203	216	-59.8%	522	
VN30F2206	468	3.5%	308	

源自 Bloomberg - YSVN

合約的基差變動			
單位	基差	前一盤	+/-
VN30F2112	-31.9	-25.6	-6.3
VN30F2201	-34.3	-25.6	-8.7
VN30F2203	-33.4	-30.6	-2.8
VN30F2206	-38.4	-9.7	-28.7

源自 Bloomberg - YSVN



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### 合約走勢

- 4 個期貨合約大幅下跌，跌幅為 40-65 點。基差繼續大幅折現。
- VN30F2210 的交易量增加 11%，VN30F2211 減少 23%，VN30F2212 減少 60%，VN30F2303 增加 4%。

### VN30F1M 的評估

- VN30F2211 有 2 個強勁調整的區間，價格走勢圖觸及線性回歸的下限（即 927-930 點），這是一個短期的支撐位。與此同時，下跌趨勢仍未有結束的跡象，因此市場仍繼續處於震盪階段，但價格走勢圖大幅下跌，並處於從 1041 點下跌波的最後階段。
- 日線圖上的趨勢仍維持下跌，追蹤停損位於 1037 點。

### 投資策略

<p><b>當天策略</b> (Intraday)</p>	<p>由於跌勢仍維持，因此投資者應在首個交易日考慮在 955-960 點的復甦區間開設空頭，停損於 962 點，止盈在 920-930 點。</p> <p>相反，當價格超過 962 點時開設多頭，停損於 959 點，止盈在 970 點。</p>
<p><b>主要短期趨勢策略</b> (Daily)</p>	<p>投資者觀察市場，並等待更安全的入場點。</p>

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### VN30F1M 合約走勢圖

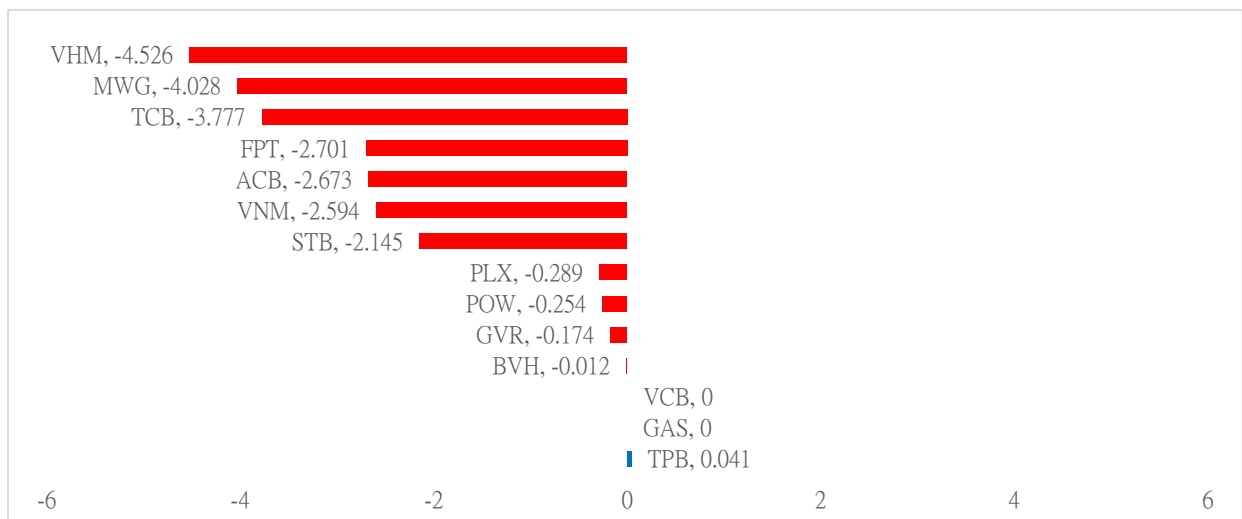


	VN30F2211-Daily	VN30F2211-1H
趨勢	下跌	下跌
支撐 1	970	927
支撐 2	950	920
阻力 1	1075	953
阻力 2	1100	1000

### VN30-INDEX 指數走勢

VN30-Index 收盤下跌 3.63%，其中 VHM、MWG 和 TCB 對指數的負面影響最大。相比之下，TPB 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



TPB 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
24/10/2022	942.0	462,274	48,375
21/10/2022	985.0	417,973	48,375
20/10/2022	1,058.2	280,262	30,836
19/10/2022	1,053.0	331,477	30,836
18/10/2022	1,057.9	352,172	36,723
17/10/2022	1,050.0	308,351	34,799
13/10/2022	1,039.6	499,633	42,116
12/10/2022	1,025.1	419,387	45,929

日期	VN30F2111	交易量	持倉量
24/10/2022	939.6	1,445	876
21/10/2022	979	1,881	876
20/10/2022	1037.2	38,565	33,002
19/10/2022	1038.1	11,683	17,745
18/10/2022	1045	10,252	13,767
17/10/2022	1034	8,938	9,726
13/10/2022	1030	4,139	4,419
12/10/2022	1022	2,090	3,606

日期	VN30F2112	交易量	持倉量
24/10/2022	940.5	216	522
21/10/2022	980.0	537	522
20/10/2022	1,039.9	78	470
19/10/2022	1,038.9	432	450
18/10/2022	1,045.8	132	449
17/10/2022	1,038.0	220	447
13/10/2022	1,026.1	335	507
12/10/2022	1,017.5	105	499

日期	VN30F2203	交易量	持倉量
24/10/2022	935.5	468	308
21/10/2022	1000.9	452	308
20/10/2022	1030.6	115	529
19/10/2022	1042	155	540
18/10/2022	1048	431	580
17/10/2022	1032.1	191	592
13/10/2022	1025.5	568	614
12/10/2022	1016.5	95	602

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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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