

## 市場預期出現強勁復甦階段

2022/11/07

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	980.0	-21.1	490,878	17/11	13
VN30F2201	956.8	-43.2	2616	15/12	41
VN30F2203	972.0	-25.0	107	16/03	132
VN30F2206	958.0	-33.0	591	15/06	223

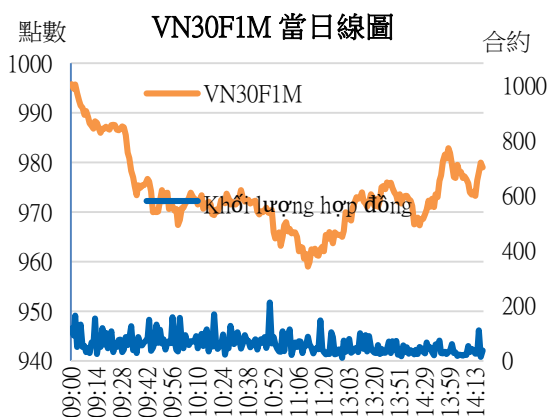
源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	490,878	0.6%	46,488	
VN30F2201	2,616	32.5%	3086	
VN30F2203	107	296.3%	257	
VN30F2206	591	437.3%	177	

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	-17.9	-22.7	4.8
VN30F2201	-41.1	-22.7	-18.4
VN30F2203	-25.9	-26.8	0.9
VN30F2206	-39.9	-32.8	-7.1

源自: Bloomberg - YSVN



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### 合約走勢

- 4 個期貨合約繼續大幅下跌，收跌 21-43 點。
- VN30F2211 的交易量微有增加，VN30F2212 增加 33%，VN30F2303 增加 296%，VN30F2306 增加 437%。

### VN30F1M 的評估

- VN30F2211 下跌，但在形成一個頭肩反轉模式。同時，價格走勢圖仍處於從 1045 點下跌趨勢的最後階段。因此，上漲的復甦情景更受讚賞，漲跌交替至 1003-1006 點，並作為短期阻力位。
- 在日線圖上，趨勢依然維持下跌，但短期底部可能會增加。

### 投資策略

當天策略 (Intraday)	投資者在價格下跌至 975-976 點時開設多頭，停損於 973 點，止盈在 1003 點。
主要短期趨勢策略 (Daily)	投資者觀察市場，並等待更安全的入場點。

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VN30F1M 合約走勢圖

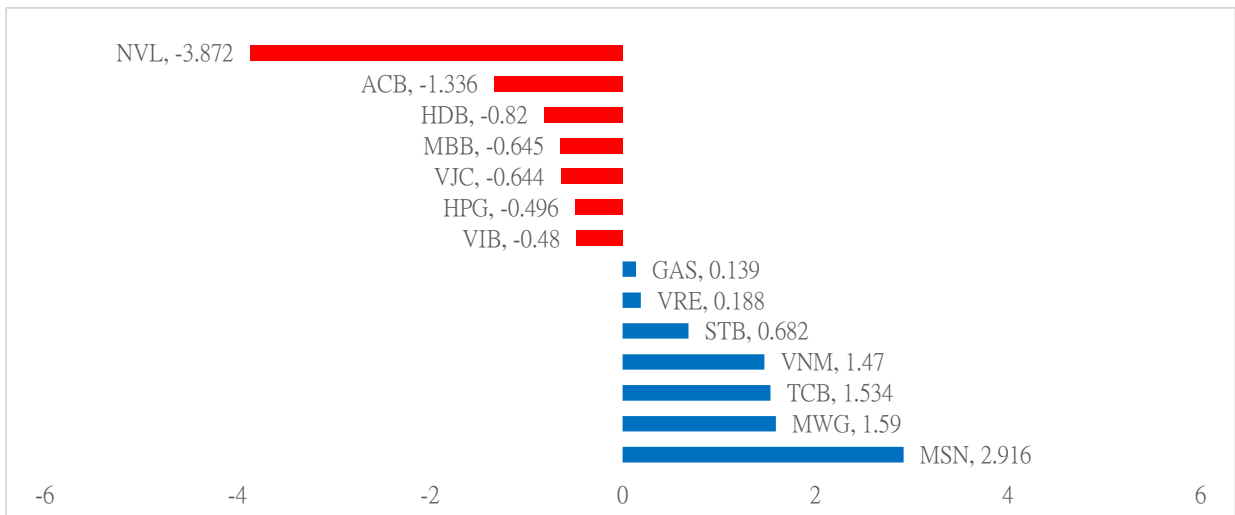


	VN30F2211-Daily	VN30F2211-1H
趨勢	下跌	橫盤
支撐 1	970	970
支撐 2	950	960
阻力 1	1050	1003
阻力 2	1100	1010

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 2.53%，其中 NVL、ACB 和 HDB 對指數的負面影響最大。相反，MSN、MWG 和 TCB 對指數的漲幅影響最大。

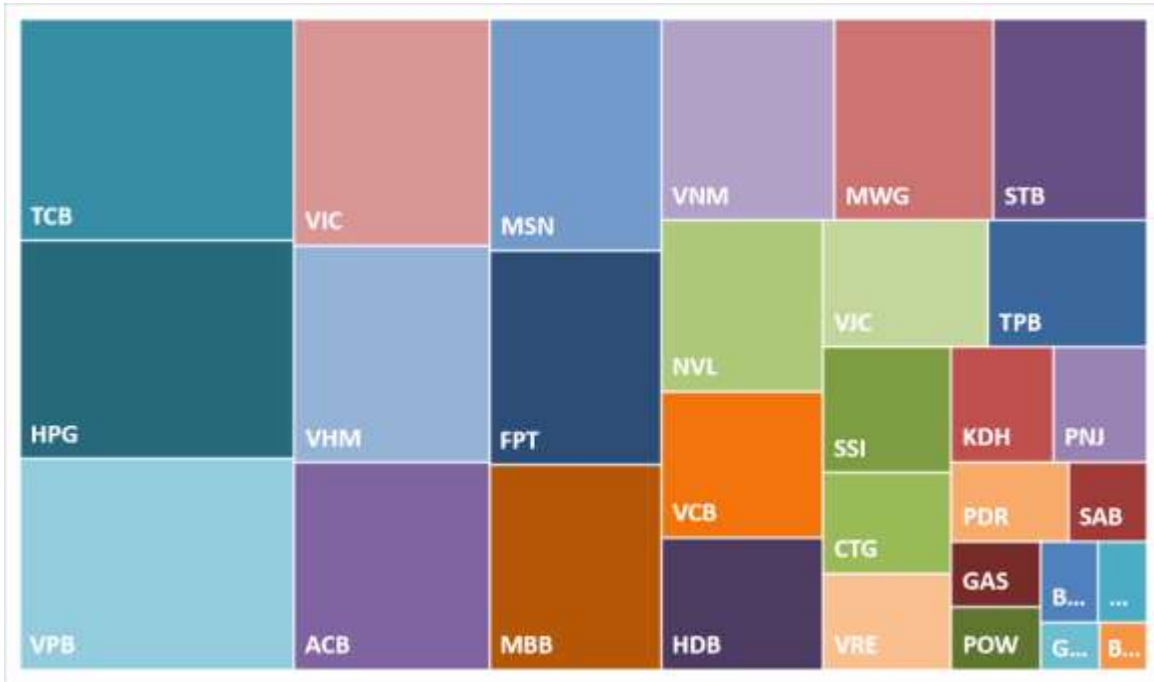
VN30-INDEX 中最有影響力的成份股





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### VN30-INDEX 中的資本化



### NVL 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
11/4/2022	980.0	490,878	46,488
11/3/2022	1,001.1	487,889	46,488
11/2/2022	1,021.0	487,889	46,488
11/1/2022	1,018.0	478,966	47,645
10/31/2022	1,024.0	481,272	46,685
10/28/2022	1,016.0	445,015	42,519
10/26/2022	967.5	469,459	46,912
10/25/2022	961.0	644,884	50,654

日期	VN30F2111	交易量	持倉量
11/4/2022	956.8	2,616	3,086
11/3/2022	1000	1,974	3,086
11/2/2022	1013.1	1,974	3,086
11/1/2022	1012.7	2,120	2,834
10/31/2022	1015.6	1,237	2,043
10/28/2022	1013	685	1,732
10/26/2022	962.9	1,577	1,092
10/25/2022	955	1,731	1,066

日期	VN30F2112	交易量	持倉量
11/4/2022	972.0	107	257
11/3/2022	997.0	27	257
11/2/2022	1,011.7	27	257
11/1/2022	1,010.0	1,558	259
10/31/2022	1,013.6	92	261
10/28/2022	1,008.9	339	249
10/26/2022	959.6	114	302
10/25/2022	946.1	461	317

日期	VN30F2203	交易量	持倉量
11/4/2022	958	591	177
11/3/2022	991	110	177
11/2/2022	1009.9	110	177
11/1/2022	1010	993	185
10/31/2022	1010.1	220	181
10/28/2022	1009.9	147	175
10/26/2022	961.9	56	181
10/25/2022	952.9	381	182



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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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