

下跌趨勢處於最後的階段

2022/11/16

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	895.0	-37.0	533,661	17/11	4
VN30F2201	887.0	-31.0	12016	15/12	32
VN30F2203	878.5	-34.8	144	16/03	123
VN30F2206	880.4	-30.6	1167	15/06	214

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	533,661	-9.9%	41,354	
VN30F2201	12,016	49.4%	14396	
VN30F2203	144	48.5%	362	
VN30F2206	1,167	2061.1%	271	

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	-9.8	-4.3	-5.5
VN30F2201	-17.8	-4.3	-13.5
VN30F2203	-26.3	-23.0	-3.3
VN30F2206	-24.4	-25.3	0.9

源自: Bloomberg - YSVN

合約走勢

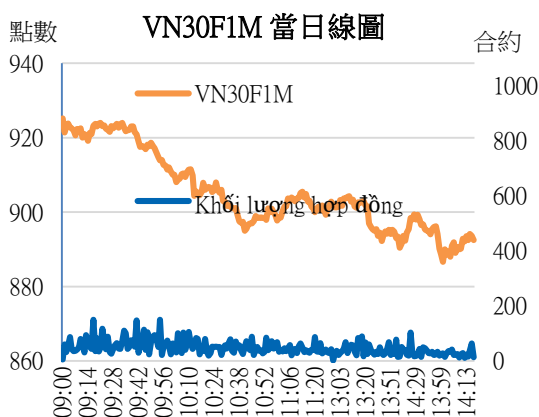
- 4 個期貨合約繼續下跌，跌幅為 31-37 點。
- VN30F2211 的交易量減少 10%，VN30F2212 增加 49%，VN30F2303 增加 49%，而 VN30F2306 增加 2061%。

VN30F1M 的評估

- VN30F2211 繼續大幅下跌，價格走勢圖沿著下跌價格通道下跌。882 點區域對應價格通道的下限，則可能是下一交易日的顯著支撐位。同時，當 VN30F2211 突破 905 點時，復甦跨度可以擴大至 926-395 點。
- 在日線圖上，趨勢維持下跌，但價格走勢圖處於下跌第 5 波的最後階段，並在 900-907 點的強勁支撐位。

投資策略

當天策略 (Intraday)	投資者在價格突破 905 點時開設多頭，預期目標為 920-926 點。
主要短期趨勢策略 (Daily)	當價格仍處於下跌趨勢時，投資者保持觀察倉位。



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VN30F1M 合約走勢圖

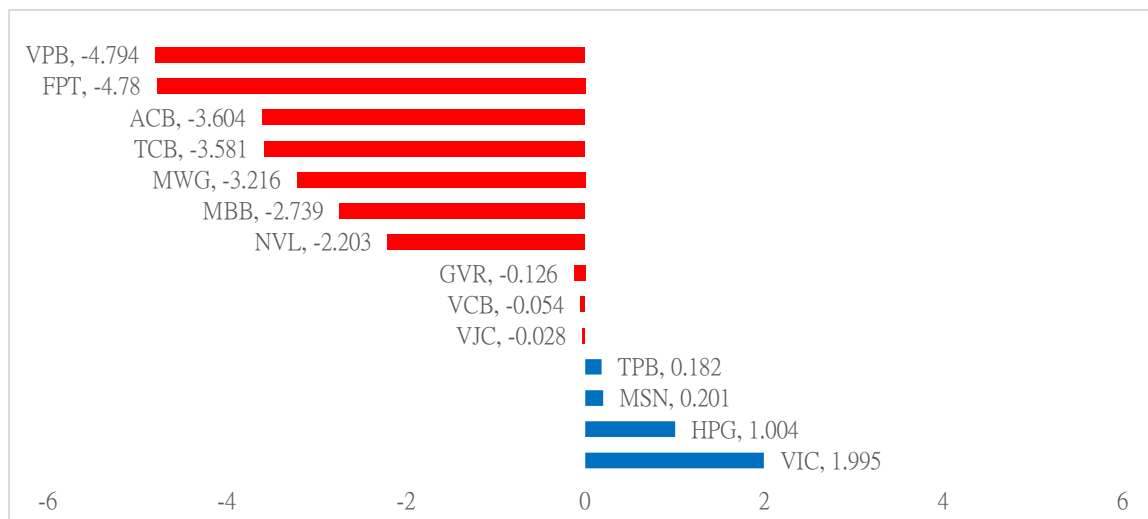


	VN30F2211-Daily	VN30F2211-1H
趨勢	下跌	下跌
支撐 1	890	890
支撐 2	850	882
阻力 1	980	905
阻力 2	1100	926

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 3.37%，跌幅占主導地位，其中 VPB、FPT 和 ACB 對指數的負面影響最大。相反，VIC、HPG 和 MSN 幫助阻止指數的下跌勢頭。

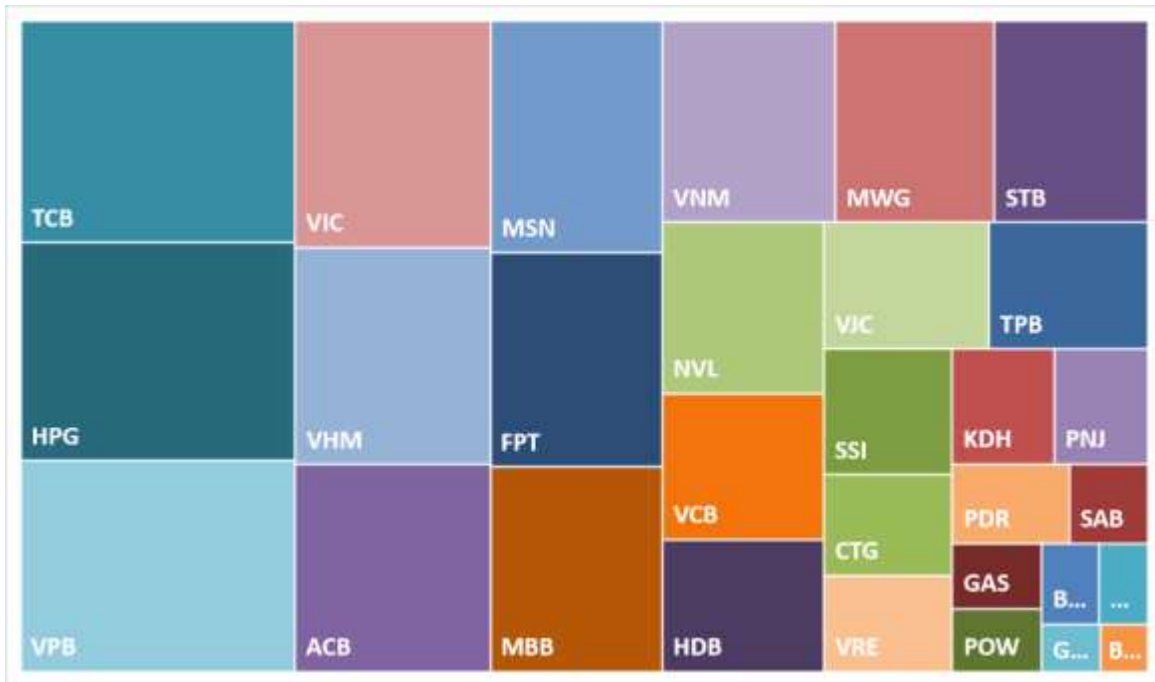
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



VIC 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
11/15/2022	895.0	533,661	41,354
11/14/2022	932.0	592,403	41,354
11/11/2022	938.0	533,652	40,154
11/10/2022	912.8	469,249	43,689
11/9/2022	959.0	410,520	46,863
11/8/2022	972.1	435,319	45,919
11/4/2022	980.0	491,068	51,007
11/3/2022	1,001.1	487,889	46,488

日期	VN30F2111	交易量	持倉量
11/15/2022	887	12,016	14,396
11/14/2022	918	8,045	14,396
11/11/2022	918	5,584	12,061
11/10/2022	902	5,095	9,898
11/9/2022	945	3,569	8,102
11/8/2022	953	4,403	7,082
11/4/2022	956.8	3,216	4,072
11/3/2022	1000	1,974	3,086

日期	VN30F2112	交易量	持倉量
11/15/2022	878.5	144	362
11/14/2022	913.3	97	362
11/11/2022	919.3	410	349
11/10/2022	907.4	445	336
11/9/2022	942.4	42	302
11/8/2022	947.3	79	292
11/4/2022	971.1	107	269
11/3/2022	997.0	27	257

日期	VN30F2203	交易量	持倉量
11/15/2022	880.4	1,167	271
11/14/2022	911	54	271
11/11/2022	922.5	84	275
11/10/2022	896	142	290
11/9/2022	954.3	69	219
11/8/2022	950	171	221
11/4/2022	958	591	203
11/3/2022	991	110	177



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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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