

市場測試 916-918 點的區域

2022/11/24

合約走勢					
單位	收盤	+/-	交易量	到期日	剩餘時間
VN30F2112	924.1	-1.9	541,324	15/12	24
VN30F2201	919.9	-3.4	1866	19/01	63
VN30F2203	915.8	-5.4	862	16/03	115
VN30F2206	913.5	-4.6	179	15/06	206

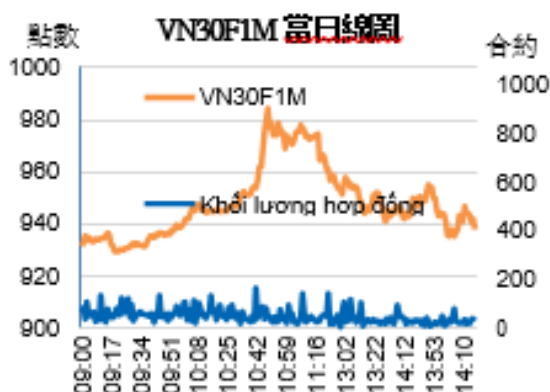
源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/-	OI	+/-
VN30F2112	541,324	-8.0%	42,790	
VN30F2201	1,866	22.0%	639	
VN30F2203	862	112.3%	351	
VN30F2206	179	-75.4%	255	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差	前一盤	+/-
VN30F2112	-14.6	-19.5	4.9
VN30F2201	-18.8	-19.5	0.7
VN30F2203	-22.9	-24.3	1.4
VN30F2206	-25.2	-27.4	2.2

源自: Bloomberg - YSVN



合約走勢

- 4 個期貨合約在盤中處於強勁震盪的階段後收盤下跌 2-5 點。
- VN30F2212 成交量比前一交易日減少 8%，VN30F2301 增加 22%，VN30F2303 增加 112%，VN30F2306 下跌 75%。

VN30F1M 的評估

- VN30F2212 繼續調整至低於 916-918 點，相當於 50% 斐波那契回撤位。然而，下跌趨勢處於 Z 字形，價格在尾盤上漲，顯示復甦的前景仍然存在。因此，價格突破 929 點可能是確認上漲勢頭的信號。
- 在日線圖上，VN30F2212 的短期趨勢保持上漲。

投資策略

當天策略 (Intraday)	投資者在價格突破 929 點時考慮開設多頭，停損於 926 點，止盈在 945-950 點。
主要短期 趨勢策略 (Daily)	投資者持有多頭倉位，停損於 912 點。

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VN30F1M 合約走勢圖

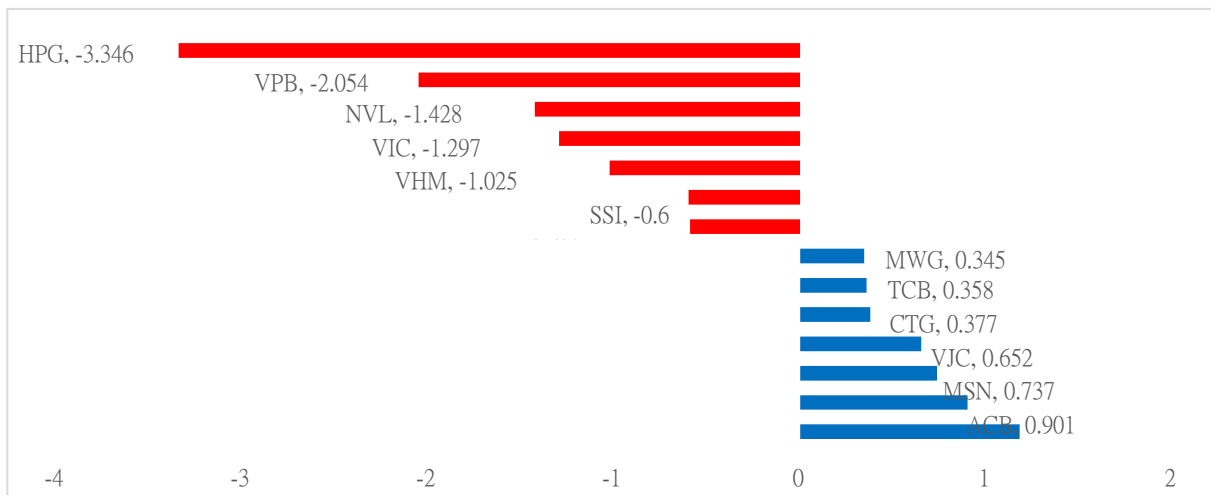


	VN30F2212-Daily	VN30F22012-1H
趨勢	上漲	橫盤
支撐 1	936	938
支撐 2	855	929
阻力 1	1030	955
阻力 2	1050	960

VN30-INDEX 指數走勢

VN30-Index 收跌 0.72%，其中 HPG、VPB 和 NVL 對指數的負面影響最大。相反，STB、ACB 和 MSN 是指數上漲的主要貢獻者。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



STB 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
11/23/2022	924.1	541,324	42,790
11/22/2022	926.0	588,023	44,761
11/21/2022	938.2	443,488	38,938
11/18/2022	963.0	525,965	38,938
11/17/2022	972.8	291,529	36,388
11/16/2022	957.6	566,310	36,388
11/14/2022	932.0	592,403	41,354
11/11/2022	938.0	533,652	40,154

日期	VN30F2111	交易量	持倉量
11/23/2022	919.9	1,866	639
11/22/2022	923.3	1,530	450
11/21/2022	935	769	339
11/18/2022	959.8	1,477	339
11/17/2022	963.1	62,733	38,112
11/16/2022	948.5	32,450	17,281
11/14/2022	918	8,045	14,396
11/11/2022	918	5,584	12,061

日期	VN30F2112	交易量	持倉量
11/23/2022	915.8	862	351
11/22/2022	921.2	406	338
11/21/2022	936.0	161	336
11/18/2022	955.0	687	336
11/17/2022	949.0	78	470
11/16/2022	939.0	78	470
11/14/2022	913.3	78	470
11/11/2022	919.3	78	470

日期	VN30F2203	交易量	持倉量
11/23/2022	913.5	179	255
11/22/2022	918.1	729	282
11/21/2022	929.8	744	234
11/18/2022	953.5	798	361
11/17/2022	949	210	379
11/16/2022	939	144	379
11/14/2022	913.3	410	349
11/11/2022	919.3	445	336

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 週最低
		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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