

## 基差顯著收窄

2023/06/13

| 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 | 1108.3 | 13.0 | 157,940 | 15/06 | 5    |
| VN30F2201 | 1105.8 | 15.3 | 4504    | 20/07 | 40   |
| VN30F2203 | 1092.0 | 10.5 | 124     | 21/09 | 103  |
| VN30F2206 | 1085.6 | 10.7 | 146     | 21/12 | 194  |

源自 Bloomberg – YSVN

| 合約更改交易量和持倉量 |         |        |        |     |
|-------------|---------|--------|--------|-----|
|             | 交易量     | +/-    | OI     | +/- |
| 單位          | 合約      | %      |        | %   |
| VN30F2112   | 157,940 | 8.5%   | 61,447 |     |
| VN30F2201   | 4,504   | 91.3%  | 1744   |     |
| VN30F2203   | 124     | 226.3% | 1,042  |     |
| VN30F2206   | 146     | 47.5%  | 210    |     |

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 | -1.3  | -5.5  | 4.2 |
| VN30F2201 | -3.8  | -5.5  | 1.7 |
| VN30F2203 | -17.6 | -19.3 | 1.7 |
| VN30F2206 | -24.0 | -25.9 | 1.9 |

源自: Bloomberg – YSVN

### 合約走勢

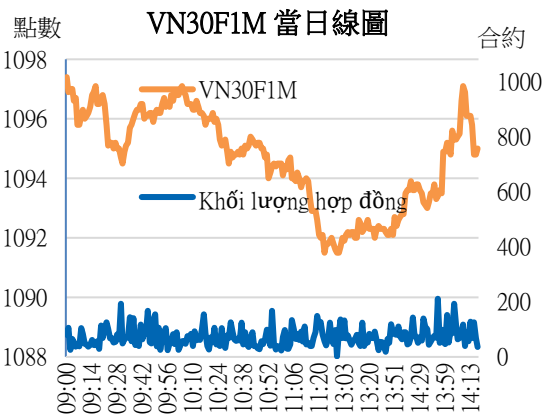
- VN30F2306 收漲 13 點。基差錄得 -1.3 點。
- VN30F2306 的成交量增加 9%，VN30F2307 增加 91%，VN30F2309 增加 226%，VN30F2312 增加 48%。

### VN30F1M 的評估

- VN30F2306 在尾盤強勁復甦，並接近線性回歸的上限（即 1114-1116 點）。同時，價格走勢圖處於自 1087 點以下的第 3 波，因此預計下个交易日可能會延續漲勢，並上漲至上述的阻力位。
- 在日線圖上，短期趨勢保持上漲，追蹤停損於 1077 點。

### 投資策略

|                                    |   |
|------------------------------------|---|
| <p><b>當天策略</b><br/>(Intraday)</p>  | <p>投資者考慮在 1107-1108 點的震盪階段開設多頭，停損於 1101 點，止盈在 1113-1116 點。</p> <p>空頭倉位考慮在 1114-1116 點開設，停損於 1118 點。</p> |
| <p><b>主要短期趨勢策略</b><br/>(Daily)</p> | <p>投資者考慮在 1114-1122 點止盈一部分多頭，停損於 1077 點。</p>  |



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### VN30F1M 合約走勢圖

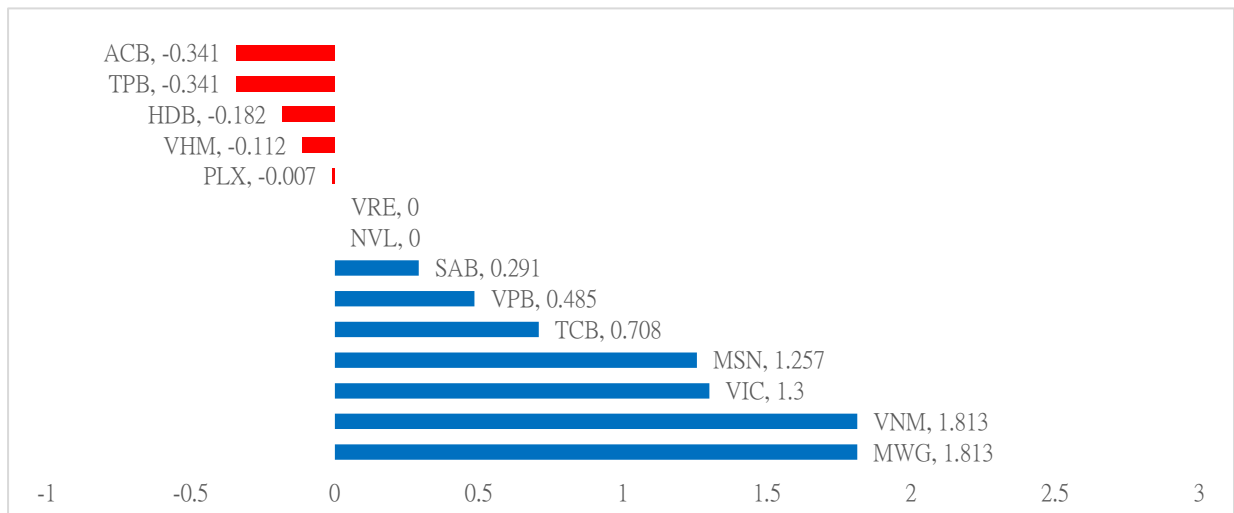


|      | VN30F2306-Daily | VN30F2306-1H |
|------|-----------------|--------------|
| 趨勢   | 上漲              | 上漲           |
| 支撐 1 | 1077            | 1108         |
| 支撐 2 | 917             | 1087         |
| 阻力 1 | 1123            | 1113         |
| 阻力 2 | 1150            | 1118         |

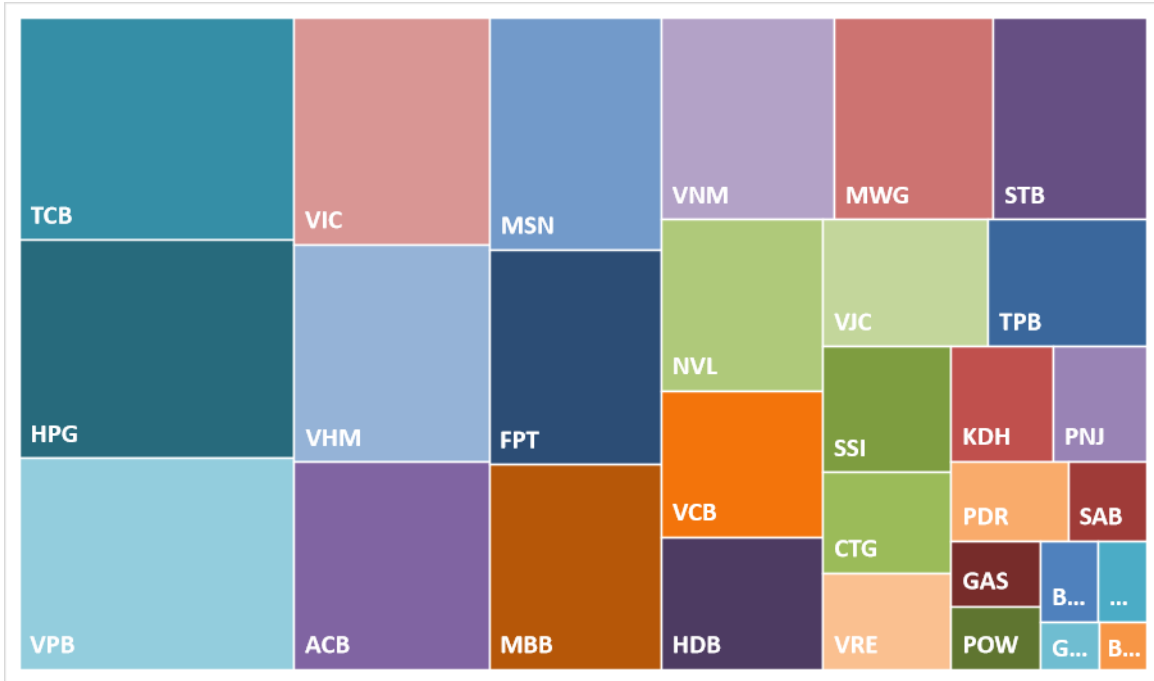
### VN30-INDEX 指數走勢

VN30-Index 收盤上漲 0.8%，MWG、VNM 和 VIC 是支撐指數的股票。另一方面，ACB、TPB 和 HDB 是導致指數下跌的股票。

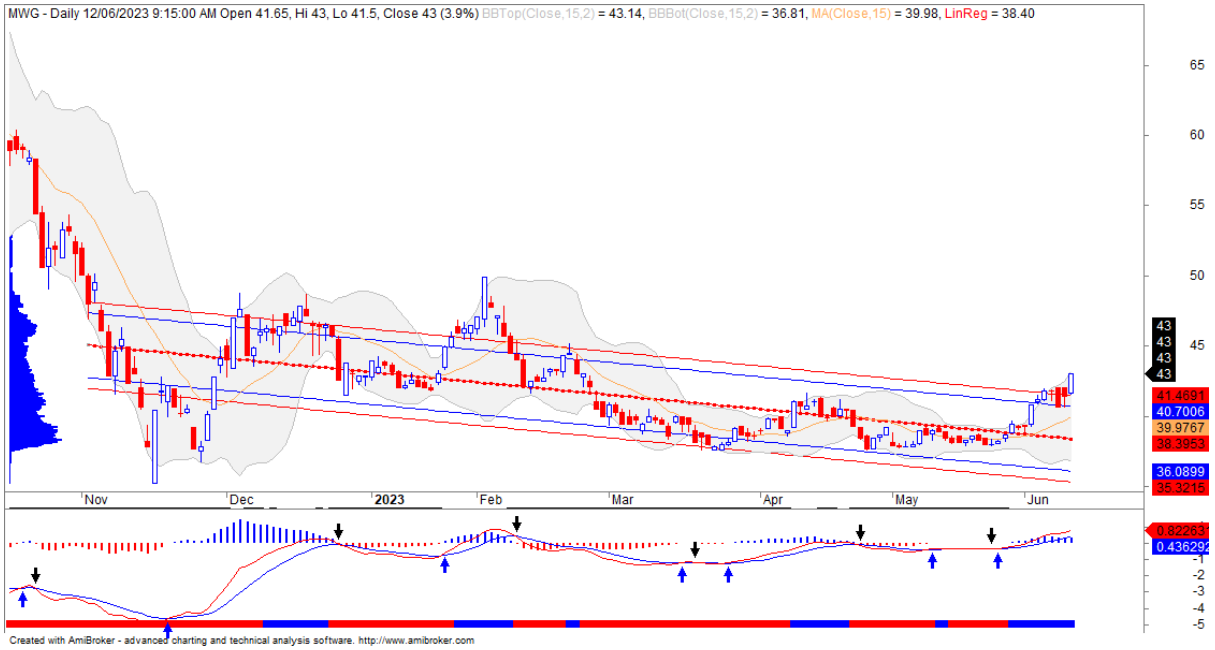
### VN30-INDEX 中最有影響力的成份股



### VN30-INDEX 中的資本化



### MWG 的走勢圖



**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% | 38,400  | 194,247  | 14.9        | 2.1         | 1,557     | 17%  | 49,950  | 28,950  |
| KDH | Khang Dien 房屋貿易投資股份公司              | 房地產    | 1.5% | 38,750  | 27,777   | 22.1        | 2.6         | 934       | 32%  | 52,273  | 33,909  |
| CTG | 越南工商股份銀行                           | 金融     | 1.7% | 28,450  | 136,724  | 9.3         | 1.3         | 4,371     | 27%  | 38,200  | 22,500  |
| ACB | 亞洲商業股份銀行                           | 金融     | 5.8% | 24,850  | 83,929   | 7.1         | 1.6         | 3,038     | 30%  | 29,480  | 22,000  |
| PLX | 越南油氣集團                             | 能源     | 0.4% | 41,950  | 53,301   | 81.6        | 2.3         | 1,012     | 18%  | 65,900  | 37,050  |
| BVH | Bao Viet 集團                        | 金融     | 0.3% | 57,500  | 42,684   | 24.2        | 1.9         | 1,465     | 27%  | 70,000  | 47,000  |
| FPT | FPT 發展投資工藝股份公司                     | 科技     | 6.5% | 86,000  | 94,344   | 19.0        | 4.8         | 2,179     | 49%  | 99,083  | 70,000  |
| GAS | 越南氣體總公司 - 股份公司                     | 公用服務   | 0.9% | 110,900 | 212,257  | 16.5        | 3.6         | 1,036     | 3%   | 134,000 | 85,000  |
| POW | 越南天然氣股份總公司                         | 公用服務   | 0.7% | 13,950  | 32,669   | 20.7        | 1.1         | 15,510    | 2%   | 20,800  | 10,400  |
| HDB | 胡志明市發展商業股份銀行                       | 金融     | 2.8% | 25,050  | 50,406   | 7.2         | 1.5         | 2,023     | 17%  | 33,950  | 21,500  |
| HPG | Hoa Phat (和發) 集團股份公司               | 原材料    | 6.2% | 23,800  | 138,392  | 5.0         | 1.4         | 26,376    | 21%  | 44,923  | 20,500  |
| MBB | 軍隊貿易股份銀行                           | 金融     | 4.6% | 27,200  | 102,770  | 6.5         | 1.5         | 8,292     | 23%  | 34,900  | 21,850  |
| MSN | Masan 集團股份公司                       | 必需消費品  | 5.5% | 105,800 | 150,630  | 14.8        | 5.2         | 906       | 29%  | 145,833 | 85,700  |
| MWG | 世界移動通信投資股份公司                       | 非必需消費品 | 5.3% | 63,600  | 93,092   | 18.9        | 4.2         | 3,216     | 49%  | 81,400  | 52,667  |
| NVL | Nova 房地產投資集團股份公司                   | 房地產    | 5.3% | 83,200  | 162,226  | 50.4        | 4.4         | 2,449     | 6%   | 91,000  | 72,000  |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司              | 非必需消費品 | 2.4% | 26,000  | 54,799   | 7.6         | 1.9         | 1,864     | 21%  | 36,296  | 18,000  |
| GVR | 越南橡膠工業集團                           | 原材料    | 0.3% | 25,050  | 100,200  | 21.3        | 2.0         | 1,757     | 0%   | 43,300  | 20,500  |
| PDR | Phat Dat 開發房地產股份公司                 | 房地產    | 1.2% | 53,700  | 36,067   | 17.2        | 4.7         | 1,846     | 3%   | 73,221  | 48,200  |
| TPB | Tien Phong 股份商業銀行                  | 金融     | 1.8% | 28,300  | 44,764   | 8.1         | 1.5         | 2,405     | 30%  | 44,000  | 24,778  |
| SAB | 西貢啤酒 - 酒精 - 飲料股份公司                 | 必需消費品  | 1.0% | 182,000 | 116,713  | 25.9        | 5.1         | 143       | 63%  | 191,000 | 139,800 |
| SSI | SSI 西貢證券股份公司                       | 金融     | 2.1% | 24,550  | 36,583   | 9.1         | 1.7         | 19,137    | 25%  | 54,232  | 16,965  |
| STB | 西貢商信銀行 (sacombank)                 | 金融     | 3.8% | 24,900  | 46,942   | 13.1        | 1.3         | 16,717    | 23%  | 36,700  | 18,600  |
| TCB | 越南技商股份銀行 (Techcombank)             | 金融     | 7.2% | 38,800  | 136,223  | 6.7         | 1.3         | 5,382     | 22%  | 56,000  | 32,550  |
| VCB | 越南外商貿易股份銀行                         | 金融     | 3.4% | 80,500  | 380,968  | #N/A<br>N/A | #N/A<br>N/A | 1,024     | 24%  | 96,000  | 68,900  |
| VHM | Vinhomes 股份公司                      | 房地產    | 6.5% | 61,300  | 266,923  | 9.5         | 2.2         | 2,980     | 23%  | 93,769  | 58,300  |
| VIC | Vingroup 集團股份公司                    | 房地產    | 5.0% | 64,800  | 247,143  | #N/A<br>N/A | 2.4         | 1,674     | 12%  | 109,600 | 64,000  |
| VJC | Vietjet 越捷航空股份公司                   | 工業     | 2.7% | 125,400 | 67,918   | 180.4       | 3.9         | 608       | 17%  | 149,000 | 116,300 |
| VNM | 越南牛奶股份公司                           | 必需消費品  | 4.9% | 72,500  | 151,522  | 17.9        | 4.4         | 2,053     | 55%  | 92,400  | 64,500  |
| VPB | Viet Nam Thịnh Vương (越南繁榮) 貿易股份銀行 | 金融     | 7.6% | 30,100  | 133,809  | 8.0         | 1.5         | 10,658    | 18%  | 41,050  | 26,500  |
| VRE | Vincom Retail 股份公司                 | 房地產    | 2.1% | 28,400  | 64,534   | 49.8        | 2.0         | 2,238     | 32%  | 37,000  | 25,100  |

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