

市場預計強勁復甦 1292-1294 點

2022/05/10

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	1308.1	-53.9	328,416	19/05	12
VN30F2201	1310.1	-50.9	1658	16/06	40
VN30F2203	1303.2	-80.8	110	15/09	131
VN30F2206	1306.0	-54.2	146	15/12	222

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	211,096	-30.0%	27,497	
VN30F2201	1,658	136.2%	948	
VN30F2203	110	134.0%	159	
VN30F2206	146	147.5%	63	

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	-5.9	-11.2	5.3
VN30F2201	-3.9	-11.2	7.3
VN30F2203	-10.8	10.8	-21.6
VN30F2206	-8.0	-13.0	5.0

源自: Bloomberg - YSVN

合約走勢

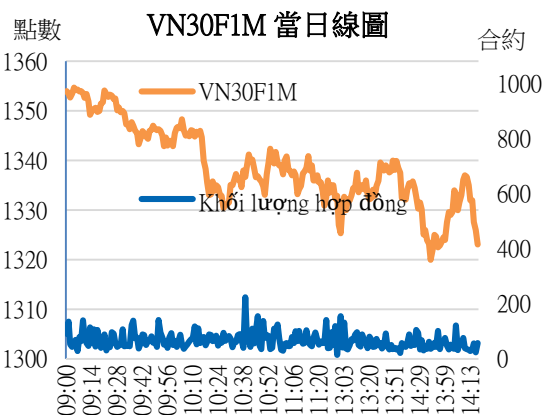
- 4 個期貨合約收盤大幅下跌，跌幅為 51-81 點。與 VN30-Index 相比，VN30F2205 的基差錄得負 6 點。
- VN30F2205 交易量比前一交易日減少 30%，VN30F2206 增加 136%，VN30F2209 增加 134%，VN30F2212 增加 148%。

VN30F1M 的評估

- VN30F2205 繼續大幅下跌，並跌破舊底部。同時，RSI 仍大幅下跌至超賣區域以下，顯示下跌壓力依然強勁。因此，VN30F2205 可能仍面臨下跌壓力至 1292-1301 點，預計將從 1540 點的跌幅結束下跌第 5 波。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1413 點。

投資策略

當天策略 (Intraday)	空頭倉位考慮在 1309-1314 點，停損於 1316 點，止盈在 1294-1301 點。 價格在 1292-1294 點出現上漲逆轉信號時開設多頭，停損於 1290 點。
主要短期 趨勢策略 (Daily)	投資者觀察市場，並等待新的入場點。



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VN30F1M 合約走勢圖

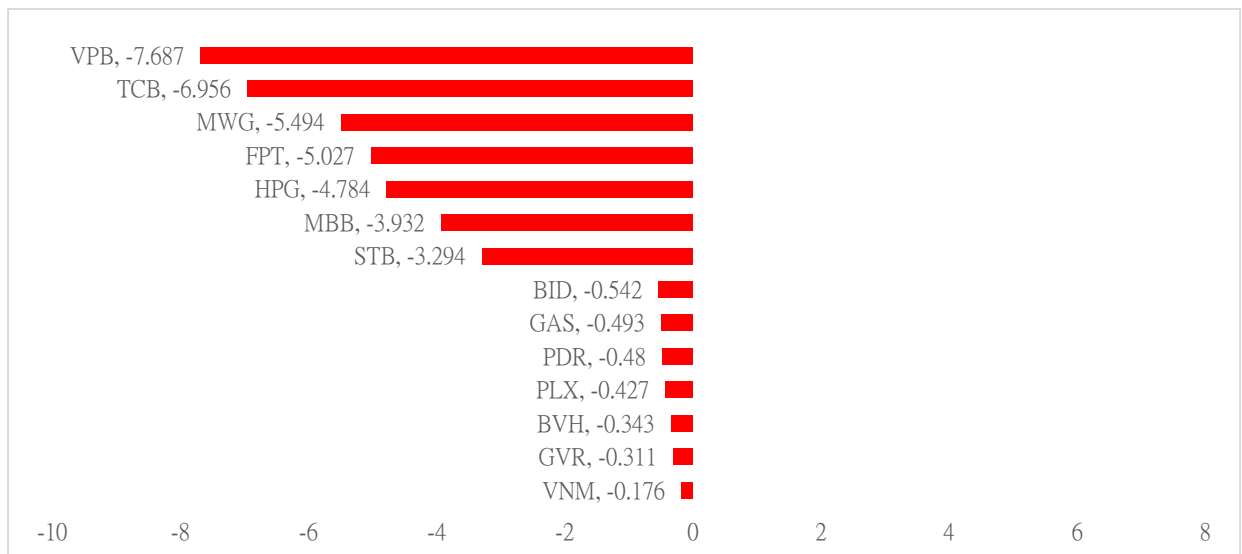


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	下跌
支撐 1	1290	1301
支撐 2	1264	1294
阻力 1	1390	1310
阻力 2	1413	1314

VN30-INDEX 指數走勢

VN30-Index 收跌 4.31%，其中 VPB、TCB 和 MWG 對指數的負面影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



MWG 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
09/05/2022	1,362.0	301,422	27,497
06/05/2022	1,402.5	231,376	26,533
05/05/2022	1,383.0	212,170	30,610
04/05/2022	1,409.0	247,602	29,288
03/05/2022	1,409.0	247,602	29,288
02/05/2022	1,409.0	247,602	29,288
29/04/2022	1,392.0	256,204	30,182
28/04/2022	1,401.0	311,802	28,650

日期	VN30F2111	交易量	持倉量
09/05/2022	1361	702	948
06/05/2022	1398.5	747	976
05/05/2022	1385.3	1,013	835
04/05/2022	1409.6	709	833
03/05/2022	1409.6	709	833
02/05/2022	1409.6	709	833
29/04/2022	1394.7	738	895
28/04/2022	1401	512	879

日期	VN30F2112	交易量	持倉量
09/05/2022	1,384.0	47	159
06/05/2022	1,399.5	99	161
05/05/2022	1,384.4	31	148
04/05/2022	1,404.7	117	150
03/05/2022	1,404.7	117	150
02/05/2022	1,404.7	117	150
29/04/2022	1,395.0	60	169
28/04/2022	1,381.1	78	177

日期	VN30F2203	交易量	持倉量
09/05/2022	1360.2	59	63
06/05/2022	1386.5	38	50
05/05/2022	1400.1	8	49
04/05/2022	1408.9	25	44
03/05/2022	1408.9	25	44
02/05/2022	1408.9	25	44
29/04/2022	1394	27	51
28/04/2022	1376.8	48	45



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%	34,450	174,266	15.2	2.0	2,489	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	42,900	27,582	22.8	2.6	1,217	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.5%	25,150	120,865	9.8	1.2	6,896	26%	42,535	25,150
ACB	亞洲商業股份銀行	金融	5.6%	30,600	82,680	7.9	1.7	5,776	30%	38,200	28,160
PLX	越南油氣集團	能源	0.4%	42,600	54,127	21.8	2.1	2,364	17%	65,900	42,600
BVH	Bao Viet 集團	金融	0.4%	59,400	44,094	23.2	2.0	1,510	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.8%	94,000	85,310	18.2	4.4	2,321	49%	118,900	72,174
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	104,900	200,773	20.5	3.7	915	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	12,950	30,327	15.1	1.0	15,108	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.6%	23,000	46,281	7.1	1.5	4,463	16%	33,950	22,700
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	39,950	178,693	5.4	1.8	20,892	22%	58,400	39,600
MBB	軍隊貿易股份銀行	金融	4.4%	26,200	98,992	7.2	1.5	15,515	23%	34,900	23,370
MSN	Masan 集團股份公司	必需消費品	5.2%	114,900	162,772	16.3	5.9	1,133	29%	145,833	80,417
MWG	世界移動通信投資股份公司	非必需消費品	5.6%	136,400	99,848	19.4	4.5	1,740	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	78,500	153,053	36.2	4.2	4,023	6%	94,351	71,396
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.6%	99,100	24,019	18.2	3.0	1,181	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	24,950	99,800	22.7	2.0	2,235	1%	43,300	24,050
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	59,300	39,829	21.4	5.5	4,262	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.2%	31,600	49,983	9.6	1.8	5,024	30%	44,000	21,481
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	160,100	102,669	26.8	4.8	181	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.5%	26,850	26,656	8.9	1.8	9,382	37%	57,700	21,337
STB	西貢商信銀行 (sacombank)	金融	3.4%	23,750	44,774	11.3	1.3	16,691	21%	36,700	23,700
TCB	越南技商股份銀行 (Techcombank)	金融	7.0%	38,600	135,521	7.1	1.4	7,943	22%	58,600	38,600
VCB	越南外商貿易股份銀行	金融	3.2%	77,900	368,663	16.0	3.2	1,309	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	6.6%	68,000	296,097	7.7	2.3	4,400	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.8%	79,100	301,682	#N/A N/A	2.9	3,374	13%	118,578	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	124,000	67,160	840.9	4.0	859	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	70,000	146,297	15.9	4.5	2,529	54%	94,500	69,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.9%	31,800	141,366	8.2	1.6	18,247	18%	41,050	31,278
VRE	Vincom Retail 股份公司	房地產	1.9%	28,200	64,079	70.3	2.1	5,387	31%	37,000	25,100



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