

## 市場測試 1295-1312 點

2022/05/18

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	1280.9	68.9	364,450	19/05	4
VN30F2201	1281.8	62.4	9357	16/06	32
VN30F2203	1275.5	55.5	104	15/09	123
VN30F2206	1278.0	40.2	66	15/12	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	364,450	2.8%	35,228	
VN30F2201	9,357	82.8%	4032	
VN30F2203	104	-16.1%	163	
VN30F2206	66	24.5%	126	

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	1.4	-3.1	4.4
VN30F2201	2.3	-3.1	5.3
VN30F2203	-4.0	4.9	-9.0
VN30F2206	-1.5	22.7	-24.3

源自: Bloomberg - YSVN

### 合約走勢

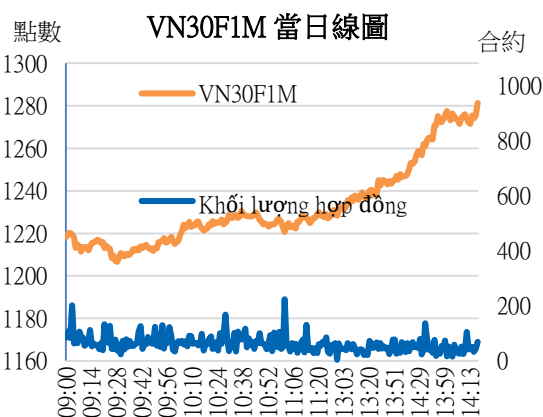
- 4 個期貨合約收漲 40-69 點。與 VN30-Index 相比，VN30F2205 的基差錄得超過 1 點的正數。
- VN30F2205 交易量比前一交易日增加 3%，VN30F2206 增加 83%，VN30F2209 減少 16%，VN30F2212 減少 25%。

### VN30F1M 的評估

- VN30F2205 如預期復甦，RSI 大幅上漲，顯示上漲慣性相當積極。同時，當日大幅上漲的趨勢已確認完整的下跌楔形態，VN30F2205 進入復甦階段，並阻力於 1295-1300 點附近。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1325 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1266-1268 開設多頭，停損於 1165 點，止盈在 1300 點及 1312 點以上。
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

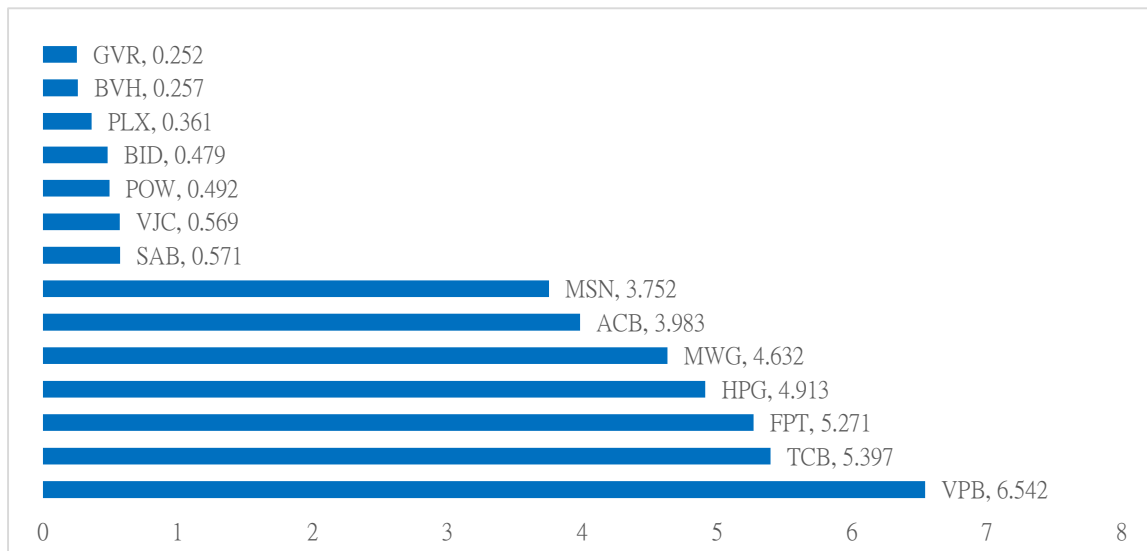


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	上漲
支撐 1	1200	1265
支撐 2	1140	1255
阻力 1	1325	1300
阻力 2	1413	1312

VN30-INDEX 指數走勢

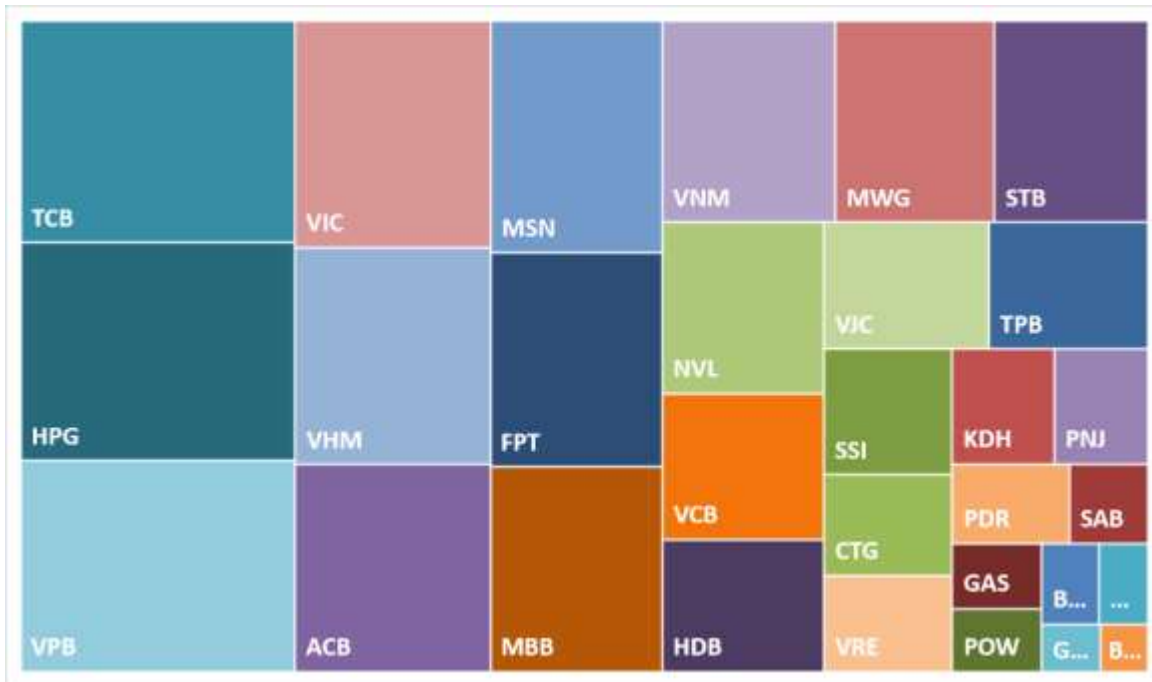
VN30-Index 收漲 5.31%，其中 VPB、TCB 和 FPT 對指數的漲幅影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VPB 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
17/05/2022	1,212.0	354,554	35,228
16/05/2022	1,225.0	437,718	31,061
13/05/2022	1,270.0	346,875	31,061
12/05/2022	1,337.0	297,741	35,366
11/05/2022	1,335.0	361,688	38,111
10/05/2022	1,308.1	328,581	34,098
09/05/2022	1,362.0	301,422	27,497
06/05/2022	1,402.5	231,376	26,533

日期	VN30F2111	交易量	持倉量
17/05/2022	1219.4	5,120	4,032
16/05/2022	1226	2,334	1,137
13/05/2022	1275	1,141	1,137
12/05/2022	1338.9	1,248	1,042
11/05/2022	1331.6	1,121	975
10/05/2022	1310.1	1,658	887
09/05/2022	1361	702	948
06/05/2022	1398.5	747	976

日期	VN30F2112	交易量	持倉量
17/05/2022	1,220.0	124	163
16/05/2022	1,241.0	243	148
13/05/2022	1,282.6	126	148
12/05/2022	1,336.7	45	150
11/05/2022	1,326.1	71	146
10/05/2022	1,322.5	110	155
09/05/2022	1,384.0	47	159
06/05/2022	1,399.5	99	161

日期	VN30F2203	交易量	持倉量
17/05/2022	1237.8	53	126
16/05/2022	1231	160	103
13/05/2022	1287.7	88	103
12/05/2022	1337.6	42	83
11/05/2022	1332.7	206	90
10/05/2022	1306	146	97
09/05/2022	1360.2	59	63
06/05/2022	1386.5	38	50



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	2,270	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	41,700	26,810	22.2	2.6	1,231	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.6%	26,250	126,151	10.3	1.3	6,291	26%	42,535	23,500
ACB	亞洲商業股份銀行	金融	5.5%	29,250	79,032	7.6	1.6	4,913	30%	38,200	27,500
PLX	越南油氣集團	能源	0.4%	41,800	53,111	21.4	2.1	2,246	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	51,200	38,007	20.0	1.8	1,683	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.3%	99,700	91,145	19.4	4.7	2,554	49%	118,900	74,087
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	100,900	193,118	19.7	3.5	869	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	12,400	29,039	14.4	1.0	14,327	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.7%	24,000	48,293	7.5	1.5	4,023	16%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.7%	38,200	170,866	5.1	1.7	21,148	22%	58,400	35,750
MBB	軍隊貿易股份銀行	金融	4.5%	26,300	99,370	7.3	1.6	14,516	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	4.5%	96,500	136,706	13.7	5.0	1,146	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	131,600	96,334	18.7	4.3	1,849	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	78,300	152,664	36.1	4.2	4,119	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	103,100	24,988	18.9	3.1	1,180	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	23,350	93,400	21.2	1.9	2,326	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	57,000	38,284	20.5	5.2	4,074	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.4%	33,000	52,198	10.0	1.9	4,658	30%	44,000	23,259
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.0%	165,500	106,132	27.7	5.0	178	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.7%	29,150	28,939	9.6	1.9	10,310	37%	57,700	23,055
STB	西貢商信銀行 (sacombank)	金融	3.0%	20,350	38,364	9.7	1.1	16,079	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.5%	34,850	122,355	6.4	1.3	7,594	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	76,000	359,671	15.7	3.1	1,242	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.7%	66,900	291,307	7.6	2.3	4,448	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.9%	78,000	297,487	#N/A N/A	2.8	2,831	13%	115,556	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	128,000	69,326	354.1	4.1	816	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.8%	70,000	146,297	15.9	4.5	2,628	54%	93,600	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.9%	31,000	137,810	8.0	1.6	18,316	18%	41,050	28,950
VRE	Vincom Retail 股份公司	房地產	1.9%	27,400	62,262	68.3	2.0	5,019	31%	37,000	25,100



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