

## 市場在復甦趨勢中處於震盪階段

2022/05/19

合約走勢					
單位	收盤	+/-	交易量	到期日	剩餘時間
VN30F2112	1281.0	0.1	411,543	19/05	3
VN30F2201	1281.5	-0.3	15632	16/06	31
VN30F2203	1286.8	11.3	109	15/09	122
VN30F2206	1281.5	3.5	30	15/12	213

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量	+/-	OI	+/-
VN30F2112	411,543	12.9%	29,931	
VN30F2201	15,632	63.2%	7222	
VN30F2203	109	4.8%	144	
VN30F2206	30	-54.5%	123	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差	前一盤	+/-
VN30F2112	-5.4	1.4	-6.8
VN30F2201	-4.9	1.4	-6.3
VN30F2203	0.4	-4.0	4.4
VN30F2206	-4.9	-1.5	-3.4

源自: Bloomberg - YSVN

### 合約走勢

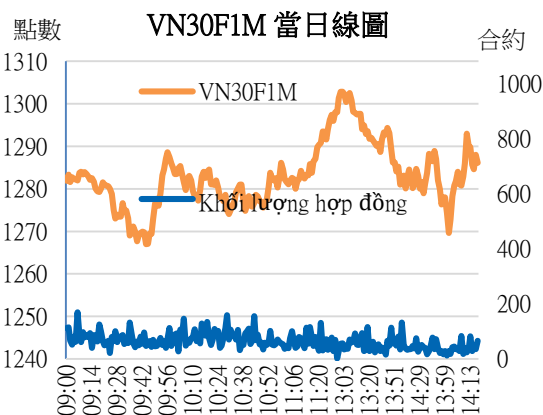
- 4 個期貨合約收盤上漲 0-12 點。與 VN30-Index 相比，VN30F2205 的基差錄得超過負 5 點。
- VN30F2205 交易量比前一交易日增加 13%，VN30F2206 增加 63%，VN30F2209 增加 5%，VN30F2212 減少 55%。

### VN30F1M 的評估

- VN30F2205 兩次成功測試 1266-1268 點。與此同時，價格走勢圖在窄幅調整 1275-1280 點下限，而 1290-1295 點為上限阻力位。RSI 指標小幅調整但仍維持在 40-50 以上，顯示 VN30F2205 可能繼續復甦至 1300-1310 的較高水平。
- 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 1275-1280 開設多頭，停損於 1274 點，止盈在 1290-1295 點及 1310 點以上。
主要短期 趨勢策略 (Daily)	投資者考慮探索 1260-1268 點開設多頭，停損於 1255 點



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### VN30F1M 合約走勢圖

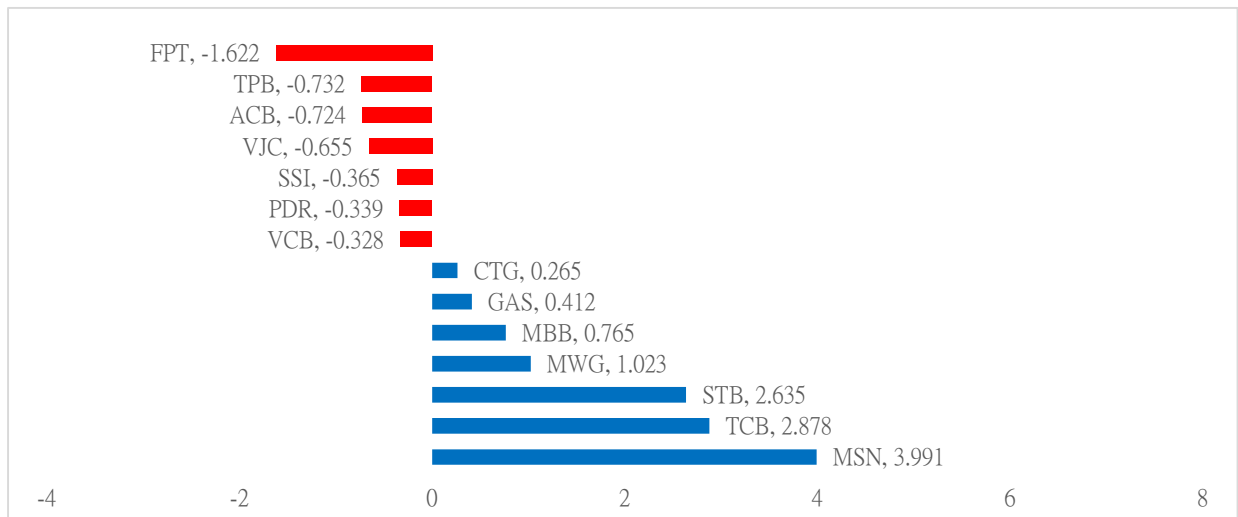


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	上漲
支撐 1	1200	1275
支撐 2	1140	1266
阻力 1	1325	1295
阻力 2	1413	1310

### VN30-INDEX 指數走勢

VN30-Index 收漲 0.54%，其中 MSN、TCB 和 STB 對指數的漲幅影響最大。相比之下，FPT、TPB 和 ACB 導致指數下跌最多。

### VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



MSN 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
18/05/2022	1,280.9	364,556	29,931
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

日期	VN30F2111	交易量	持倉量
18/05/2022	1281.8	9,577	7,222
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

日期	VN30F2112	交易量	持倉量
18/05/2022	1,275.5	104	144
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

日期	VN30F2203	交易量	持倉量
18/05/2022	1278	66	123
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



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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%	34,900	176,542	15.4	2.0	2,242	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	41,500	26,682	22.1	2.5	1,237	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.6%	26,600	127,833	10.4	1.3	6,259	26%	42,535	23,500
ACB	亞洲商業股份銀行	金融	5.4%	28,950	78,221	7.5	1.6	4,872	30%	38,200	27,500
PLX	越南油氣集團	能源	0.4%	41,400	52,603	21.2	2.1	2,240	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	50,700	37,636	19.8	1.7	1,681	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.2%	97,700	89,317	19.0	4.6	2,577	49%	118,900	74,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	105,000	200,965	20.6	3.7	866	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	12,650	29,625	14.7	1.0	14,259	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	3,994	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	21,378	22%	58,400	35,750
MBB	軍隊貿易股份銀行	金融	4.5%	26,650	100,692	7.4	1.6	14,496	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	4.8%	103,200	146,197	14.7	5.3	1,156	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.6%	133,500	97,725	19.0	4.4	1,857	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	4,120	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	102,100	24,746	18.8	3.1	1,175	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	2,349	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	55,800	37,478	20.1	5.1	4,055	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.3%	32,200	50,933	9.7	1.9	4,675	30%	44,000	23,259
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	161,500	103,567	27.1	4.8	179	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.6%	28,650	28,443	9.5	1.9	10,553	37%	57,700	23,055
STB	西貢商信銀行 (sacombank)	金融	3.2%	21,750	41,003	10.4	1.2	16,255	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.7%	36,050	126,568	6.6	1.3	7,648	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	75,400	356,832	15.5	3.1	1,258	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.6%	66,900	291,307	7.6	2.3	4,489	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	2,829	13%	112,444	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	125,700	68,081	347.8	4.0	815	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.8%	70,300	146,924	16.0	4.6	2,616	54%	93,600	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.9%	30,950	137,587	8.0	1.6	18,373	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	5,011	31%	37,000	25,100



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