

## 市場可能會繼續復甦

2022/09/16

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	1262.2	3.2	146,921	15/09	0
VN30F2201	1258.5	5.9	28340	20/10	35
VN30F2203	1255.0	4.1	48	15/12	91
VN30F2206	1246.6	4.0	111	16/03	182

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	146,921	-24.3%	33,479	
VN30F2201	28,340	91.0%	18001	
VN30F2203	48	-74.2%	801	
VN30F2206	111	-11.9%	586	

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	-0.6	-1.9	1.3
VN30F2201	-4.3	-1.9	-2.4
VN30F2203	-7.8	-10.0	2.2
VN30F2206	-16.2	-18.3	2.1

源自: Bloomberg - YSVN

### 合約走勢

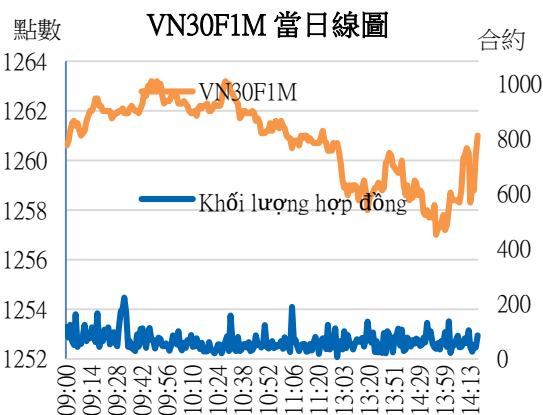
- 4 個期貨合約繼續復甦，並收盤上漲 3-6 點。與基礎指數相比，VN30F2210 基差微有負折現。
- VN30F2210 的交易量增加 91%，VN30F2212 減少 74%，VN30F2303 減少 12%。

### VN30F1M 的評估

- VN30F2210 從 1243 點上漲，價格走勢圖以平波模式 (A-B-C) 橫盤移動，第 C 波上漲。第 C 波在 1278-1283 點的阻力位。預計 VN30F2210 在下個交易日可能會復甦至 1273-1278 點附近的阻力位。
- 在日線圖上，短期趨勢保持下跌。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1254-1255 點開設多頭，停損於 1250 點，止盈在 1273 點。  空頭倉位考慮在 1273 點或者 1278 點開設。
主要短期趨勢策略 (Daily)	投資者考慮在 1273-1283 點的復甦區間開設 VN30F2210 空頭，停損於 1285 點。



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VN30F1M 合約走勢圖

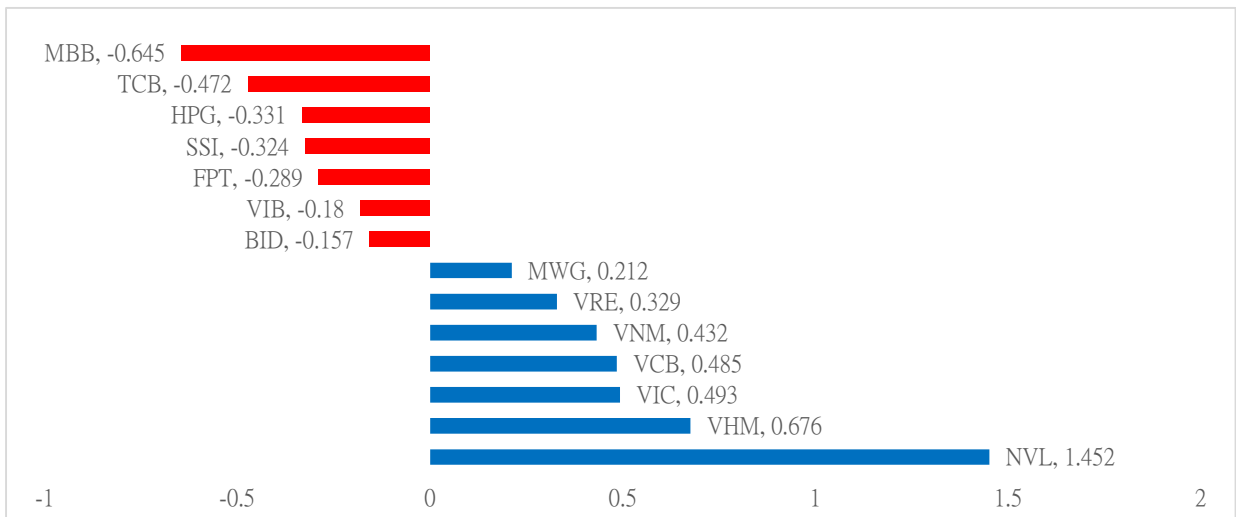


	VN30F2210-Daily	VN30F2210-1H
趨勢	下跌	橫盤
支撐 1	1200	1255
支撐 2	1170	1250
阻力 1	1320	1273
阻力 2	1350	1283

VN30-INDEX 指數走勢

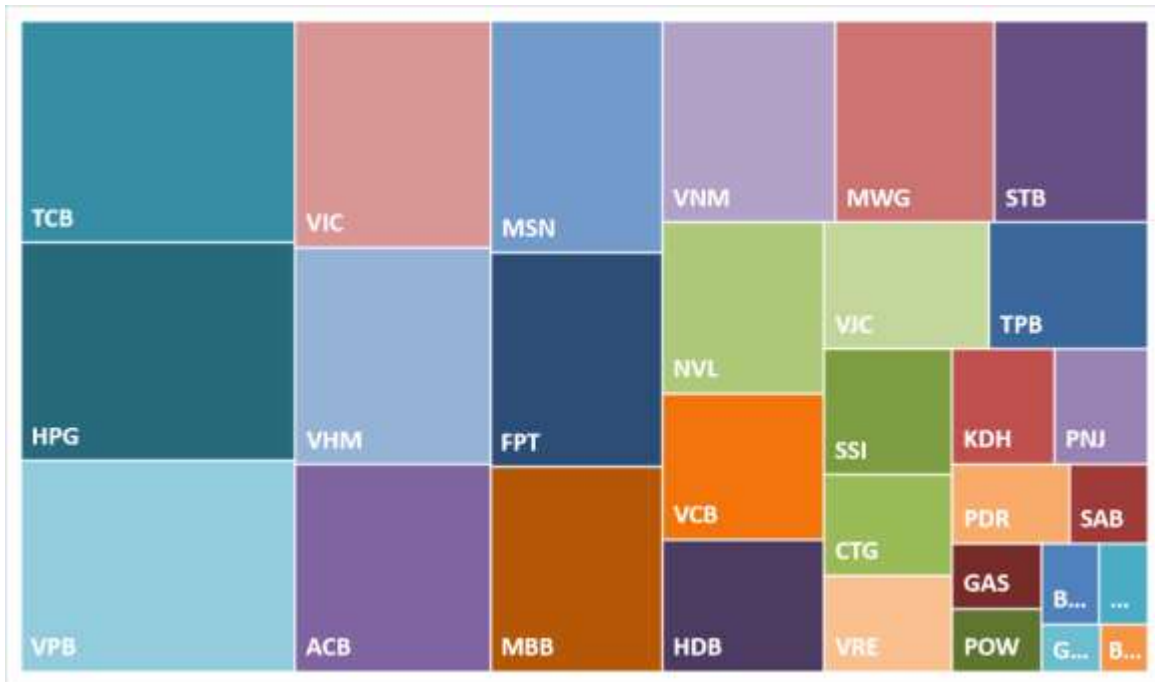
VN30-Index 收漲 0.15%，其中 MBB、TCB 和 HPG 對指數的負面影響最大。相反，NVL、VHM 和 VIC 是指數上漲的主要貢獻股。

VN30-INDEX 中最有影響力的成份股



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### VN30-INDEX 中的資本化



### NVL 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
15/09/2022	1,262.2	146,921	33,479
14/09/2022	1,259.0	194,063	33,479
13/09/2022	1,272.0	147,214	35,973
12/09/2022	1,276.8	153,315	37,119
09/09/2022	1,275.0	251,090	38,804
08/09/2022	1,264.1	297,182	43,656
06/09/2022	1,290.0	230,645	46,017
05/09/2022	1,286.0	237,070	43,179

日期	VN30F2111	交易量	持倉量
15/09/2022	1258.5	28,340	18,001
14/09/2022	1252.6	14,834	18,001
13/09/2022	1267	4,841	12,617
12/09/2022	1268	3,716	10,233
09/09/2022	1263.2	3,311	7,879
08/09/2022	1260.4	3,913	6,057
06/09/2022	1287.9	1,844	2,551
05/09/2022	1283.4	1,318	1,395

日期	VN30F2112	交易量	持倉量
15/09/2022	1,255.0	48	801
14/09/2022	1,250.9	186	801
13/09/2022	1,264.1	13	686
12/09/2022	1,264.3	7	689
09/09/2022	1,260.0	160	695
08/09/2022	1,256.0	39	657
06/09/2022	1,284.0	37	510
05/09/2022	1,277.0	72	500

日期	VN30F2203	交易量	持倉量
15/09/2022	1246.6	111	586
14/09/2022	1242.6	126	586
13/09/2022	1259.8	15	544
12/09/2022	1259.6	40	549
09/09/2022	1257	40	557
08/09/2022	1250	65	571
06/09/2022	1274.3	57	528
05/09/2022	1271.2	117	533

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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%	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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