市場繼續調整

2022/01/17

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	1520.1	-5.6	141,848	20/01	6
VN30F2201	1522.0	-4.2	1192	17/02	34
VN30F2203	1523.0	-10.7	117	17/03	62
VN30F2206	1524.0	-1.0	41	16/06	153

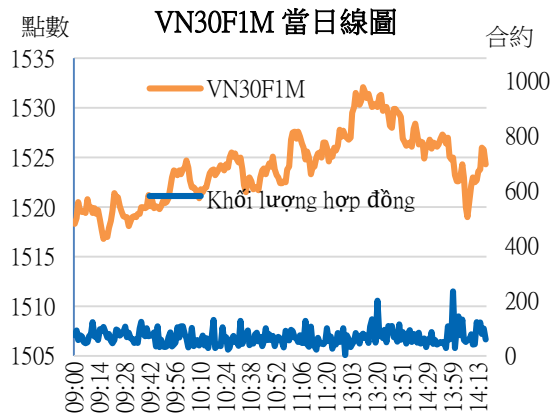
源自 Bloomberg – YSVN

合約更改交易量和持倉量				
	交易量	*+/-*	*OI*	*+/-*
單位	*合約*	*%*		*%*
VN30F2112	141,848	-6.6%	25,262	
VN30F2201	1,192	90.1%	693	
VN30F2203	117	24.5%	245	
VN30F2206	41	-40.6%	398	

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	-3.5	3.9	-7.3
VN30F2201	-1.6	3.9	-5.4
VN30F2203	-0.6	14.4	-14.9
VN30F2206	0.4	3.5	-3.0

源自：Bloomberg – YSVN



合約走勢

- 4 個期貨合約收跌 4-11 點。與 VN30-Index 相比，基差錄得 1-4 點的負差。
- VN30F2201 的交易量減少 7%，VN30F2202 增加 91%，VN30F2203 增加 25%，VN30F2206 減少 41%。

VN30F1M 的評估

- VN30F2201 繼續創造頂部和底部比前的頂部和底部更低，並且價格圖表根據短期下跌趨勢向下移動。MACD 在 1H 頓正在猶豫，而 RSI 顯示走弱的跡象並再次下跌。預計 VN30F2201 將從 1541 點重回下跌趨勢，逐步向 1510-1515 點移動。
- 在日線圖上，趨勢仍然下跌，趨勢突破 1542 點

投資策略

當天策略 (Intraday)	投資者優先考慮 在 1525-1527 點開設空頭，停損於 1532 點，止盈在 1510-1515 點。
主要短期趨勢策略 (Daily)	投資者持有 1535 點停損空頭，當價格突破 1515 點時空頭增強。

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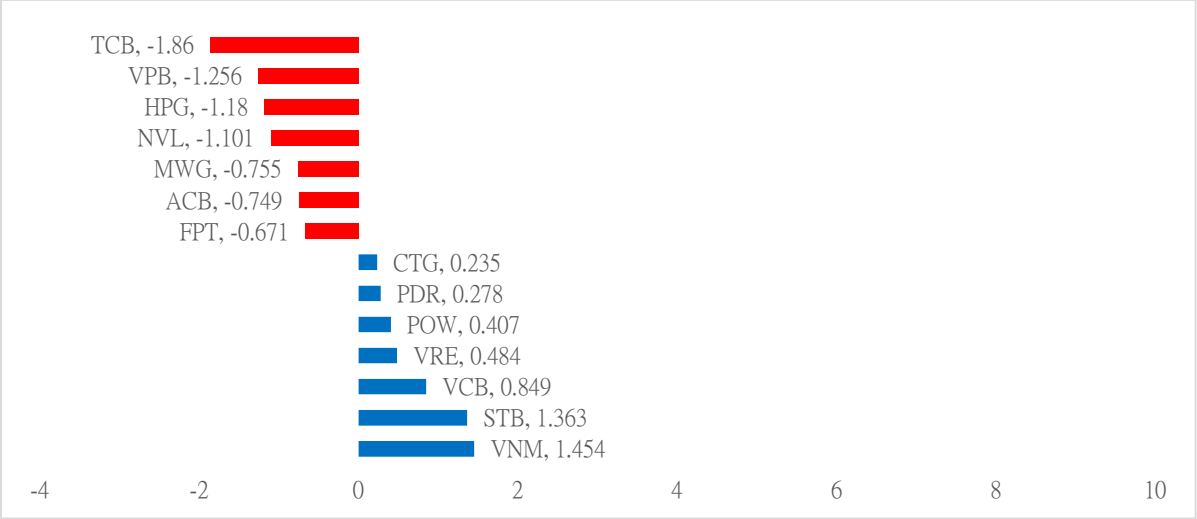
VN30F1M 合約走勢圖

	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	下跌
支撐 1	1485	1500
支撐 2	1200	1490
阻力 1	1541	1527
阻力 2	1563	1535

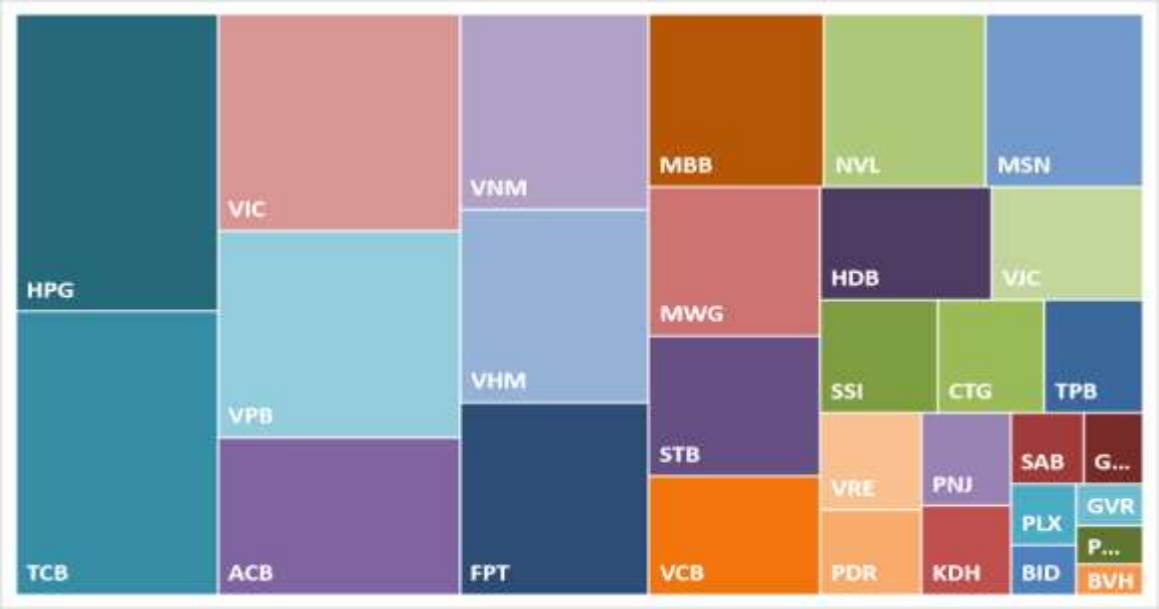
VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.19%，其中 TCB、VPB 和 HPG 是負面影響最大的 3 股因令指數失去超過 4.2 點。相比之下，VNM、STB 和 VCB 貢獻超過 3.6 點的漲幅。

VN30-INDEX 中最有影響力的成份股



VN30-INDEX 中的資本化



VNM 的走勢圖

期貨合約的價格，交易量和持倉量

日期	VN30F2110	交易量	持倉量
14/01/2022	1,520.1	141,848	25,262
13/01/2022	1,525.7	151,811	25,262
12/01/2022	1,528.9	177,369	28,088
11/01/2022	1,503.6	129,109	29,900
10/01/2022	1,513.1	107,307	31,434
07/01/2022	1,539.6	109,279	27,635
06/01/2022	1,545.1	94,415	29,009
05/01/2022	1,549.0	81,630	28,827

日期	VN30F2111	交易量	持倉量
14/01/2022	1522	1,192	693
13/01/2022	1526.2	627	693
12/01/2022	1524	884	693
11/01/2022	1504	330	445
10/01/2022	1516.8	452	362
07/01/2022	1526	255	251
06/01/2022	1543	245	272
05/01/2022	1547	125	267

日期	VN30F2112	交易量	持倉量
14/01/2022	1,523.0	117	245
13/01/2022	1,533.7	94	245
12/01/2022	1,539.9	78	241
11/01/2022	1,514.1	28	214
10/01/2022	1,520.4	61	214
07/01/2022	1,535.9	34	186
06/01/2022	1,543.3	51	179
05/01/2022	1,549.6	35	197

日期	VN30F2203	交易量	持倉量
14/01/2022	1524	41	398
13/01/2022	1525	69	398
12/01/2022	1528.1	83	399
11/01/2022	1503.2	51	394
10/01/2022	1516.2	79	405
07/01/2022	1536.1	26	386
06/01/2022	1542	53	377
05/01/2022	1548.6	34	380

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%	44,250	223,840	22.7	2.7	2,955	17%	45,100	29,021
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	53,500	34,397	28.8	3.5	2,834	33%	57,500	25,909
CTG	越南工商股份銀行	金融	1.8%	35,450	170,364	10.3	1.8	11,018	26%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.4%	33,050	89,299	9.2	2.1	5,016	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	55,000	69,883	20.8	2.8	1,899	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	54,200	40,234	21.9	1.9	1,221	26%	70,800	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.0%	91,300	82,852	20.5	4.9	1,805	49%	101,800	50,957
GAS	越南氣體總公司 – 股份公司	公用服務	0.7%	105,500	201,922	24.6	4.1	1,344	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	17,700	41,451	14.3	1.4	24,698	3%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	30,600	61,574	10.9	2.2	5,963	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.0%	46,250	206,873	6.5	2.5	23,342	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.4%	29,650	112,027	10.1	2.0	11,241	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	4.9%	144,800	170,941	71.3	7.9	2,110	31%	175,000	80,000
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	134,000	95,520	21.9	5.1	1,176	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	4.0%	82,000	158,295	45.2	4.6	4,193	8%	94,351	37,271
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.2%	93,900	21,350	22.3	3.8	568	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	35,700	142,800	28.7	2.9	3,966	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	91,800	45,236	28.3	7.2	4,318	3%	99,800	40,938
TPB	Tien Phong 股份商業銀行	金融	2.8%	41,900	66,276	12.8	2.7	5,926	29%	44,000	16,296
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	151,900	97,411	25.8	4.6	141	63%	210,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.2%	48,700	47,840	22.4	3.5	18,120	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	4.5%	35,000	65,983	18.7	2.0	20,506	18%	36,200	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	49,750	174,668	10.0	2.0	14,699	22%	58,600	29,600
VCB	越南外商貿易股份銀行	金融	3.1%	83,400	394,692	18.7	3.6	1,321	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.3%	82,200	357,929	9.3	3.1	7,103	24%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.7%	98,900	376,336	79.2	3.7	2,796	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	122,000	66,077	53.7	3.9	819	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	84,700	177,019	18.8	5.7	2,678	54%	115,300	82,700
VPB	Viet Nam Thinh Vuong （越南繁榮）貿易股份銀行	金融	7.2%	34,850	154,925	12.5	2.5	14,041	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.8%	34,400	78,168	36.1	2.6	8,464	30%	38,300	25,100

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