

市場的跌幅加速

2022/01/18

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	1480.0	-40.1	178,465	20/01	5
VN30F2201	1482.0	-40.0	2478	17/02	33
VN30F2203	1486.0	-37.0	77	17/03	61
VN30F2206	1484.0	-40.0	140	16/06	152

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	178,465	25.6%	22,879	
VN30F2201	2,478	107.9%	1008	
VN30F2203	77	-34.2%	221	
VN30F2206	140	241.5%	397	

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	-3.5	4.9
VN30F2201	3.4	-3.5	6.9
VN30F2203	7.4	-0.6	8.0
VN30F2206	5.4	0.4	5.0

源自: Bloomberg - YSVN

合約走勢

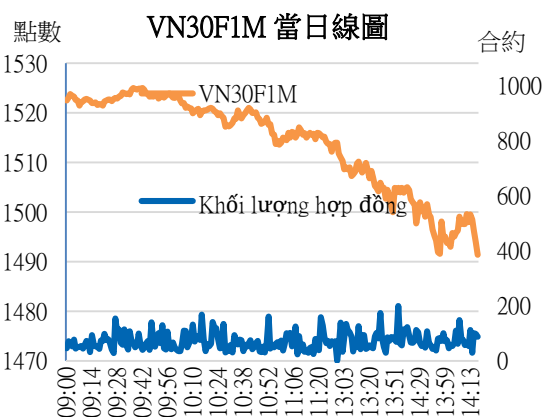
- 4 個期貨合約從 37-40 點大幅收盤。與 VN30-Index 相比，基差從 1-7 點的正數。
- VN30F2201 的交易量增加 26%，VN30F2202 增加 108%，VN30F2203 減少 34%，VN30F2206 增加 242%。

VN30F1M 的評估

- VN30F2201 加速下跌，價格走勢圖分別逼近下跌通道線下限 1470-1474 點。同時，跟隨艾略特波形態，VN30F2201 處於第三波，短期仍有下跌空間。MACD 柱狀圖急劇向下越過零以下，而 RSI 也在超賣區走弱並強勁下跌，顯示下跌衝動相當強烈。
- 在日線圖上，趨勢仍在下跌，並突破 1542 點。

投資策略

當天策略 (Intraday)	投資者考慮技術性恢復在 1485-1490 點開設空頭，停損於 1492 點以上，止盈在 1470-1474 點。
主要短期 趨勢策略 (Daily)	投資者持有在 1506 點停損空頭，當價格未能在 1495-1500 點恢復時空頭增加。



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VN30F1M 合約走勢圖

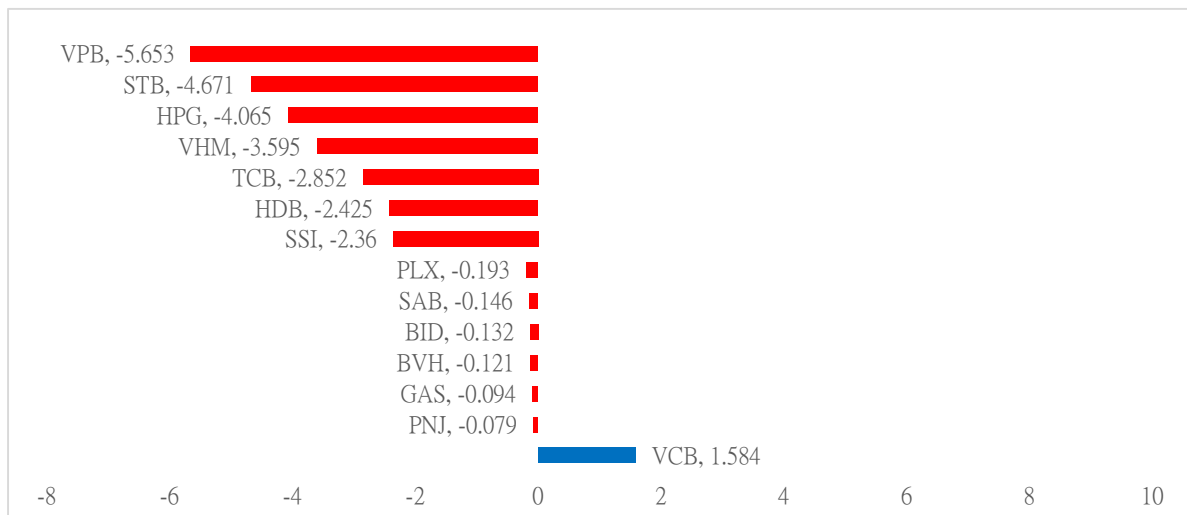


	VN30F2112-Daily	VN30F2112-1H
趨勢	下跌	下跌
支撐 1	1447	1474
支撐 2	1390	1470
阻力 1	1500	1490
阻力 2	1542	1500

VN30-INDEX 指數走勢

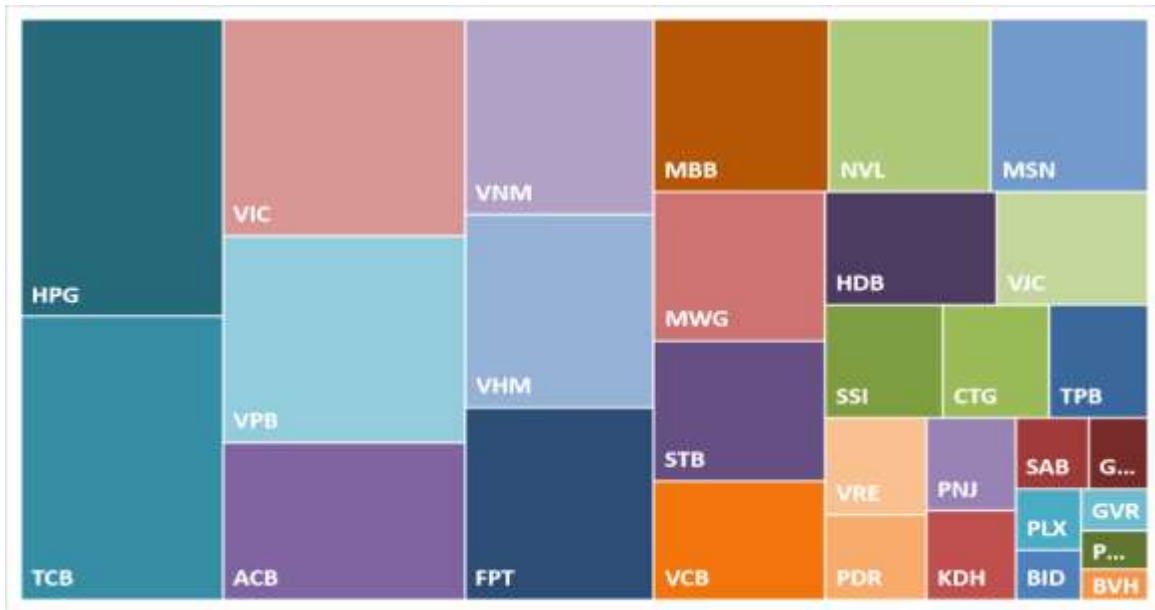
VN30-Index 收盤下跌 2.95%，其中 VPB、STB 和 HPG 是負面影響最大的 3 股因令指數失去超過 14.3 點。相比之下，僅 VCB 的價格上漲因貢獻超過 1.5 點的漲幅。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VCB 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
17/01/2022	1,480.0	178,465	22,879
14/01/2022	1,520.1	142,052	22,879
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

日期	VN30F2111	交易量	持倉量
17/01/2022	1482	2,478	1,008
14/01/2022	1522	1,192	1,008
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

日期	VN30F2112	交易量	持倉量
17/01/2022	1,486.0	77	221
14/01/2022	1,523.0	117	221
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

日期	VN30F2203	交易量	持倉量
17/01/2022	1484	140	397
14/01/2022	1524	41	397
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

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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%	43,650	220,805	22.4	2.7	2,978	17%	47,000	29,021
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	49,800	32,018	26.8	3.3	2,814	33%	57,500	25,909
CTG	越南工商股份銀行	金融	1.9%	35,000	168,201	10.1	1.8	11,052	26%	42,535	22,314
ACB	亞洲商業股份銀行	金融	5.5%	32,750	88,489	9.1	2.1	4,990	30%	38,200	19,600
PLX	越南油氣集團	能源	0.5%	53,600	68,104	20.2	2.8	1,886	17%	62,400	45,500
BVH	Bao Viet 集團	金融	0.3%	52,700	39,120	21.3	1.8	1,205	26%	69,700	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.0%	89,000	80,765	20.0	4.8	1,767	49%	101,800	50,957
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	104,600	200,199	24.4	4.1	1,325	3%	128,400	72,500
POW	越南天然氣股份總公司	公用服務	0.6%	16,500	38,641	13.3	1.3	24,798	3%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	3.0%	29,000	58,354	10.3	2.1	5,961	17%	33,950	16,160
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	44,700	199,940	6.3	2.4	23,226	24%	58,400	27,407
MBB	軍隊貿易股份銀行	金融	4.5%	29,500	111,460	10.0	2.0	11,237	23%	32,926	15,778
MSN	Masan 集團股份公司	必需消費品	4.9%	142,000	167,636	69.9	7.8	2,100	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%	130,000	92,668	21.2	4.9	1,154	49%	145,500	77,333
NVL	Nova 房地產投資集團股份公司	房地產	4.0%	80,000	154,434	44.1	4.5	4,207	7%	94,351	37,271
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.3%	93,500	21,259	22.2	3.8	565	47%	112,000	75,000
GVR	越南橡膠工業集團	原材料	0.4%	33,250	133,000	26.7	2.7	3,953	1%	43,300	21,600
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	86,500	42,625	26.7	6.8	4,293	3%	99,800	40,938
TPB	Tien Phong 股份商業銀行	金融	2.8%	40,200	63,587	12.2	2.6	5,964	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%	150,000	96,192	25.5	4.5	140	63%	200,400	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	45,300	44,500	20.9	3.3	18,112	38%	57,700	16,977
STB	西貢商信銀行 (sacombank)	金融	4.3%	32,600	61,458	17.4	1.8	20,765	18%	36,200	15,500
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	48,600	170,630	9.8	1.9	14,563	22%	58,600	29,600
VCB	越南外商貿易股份銀行	金融	3.3%	86,200	407,943	19.3	3.7	1,317	24%	91,850	67,006
VHM	Vinhomes 股份公司	房地產	6.2%	79,100	344,430	8.9	3.0	7,078	24%	93,769	64,615
VIC	Vingroup 集團股份公司	房地產	7.8%	97,000	369,106	77.7	3.6	2,773	14%	129,689	82,222
VJC	Vietjet 越捷航空股份公司	工業	2.4%	120,500	65,264	53.1	3.9	816	16%	138,500	105,800
VNM	越南牛奶股份公司	必需消費品	5.1%	82,900	173,257	18.4	5.6	2,658	54%	115,100	82,700
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.0%	33,050	146,923	11.9	2.4	14,060	15%	40,722	15,667
VRE	Vincom Retail 股份公司	房地產	1.7%	32,000	72,714	33.6	2.4	8,476	30%	38,300	25,100



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