

## 市場重新調整

2022/05/05

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	1383.0	-26.0	211,096	19/05	17
VN30F2201	1385.3	-24.3	1013	16/06	45
VN30F2203	1384.4	-20.3	31	15/09	136
VN30F2206	1390.5	-18.4	8	15/12	227

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	211,096	-14.7%	29,288	
VN30F2201	1,013	42.9%	833	
VN30F2203	31	-73.5%	150	
VN30F2206	8	-68.0%	44	

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	-6.6	-8.3	1.7
VN30F2201	-4.3	-8.3	4.0
VN30F2203	-5.2	-12.6	7.4
VN30F2206	0.9	-8.4	9.3

源自: Bloomberg - YSVN

### 合約走勢

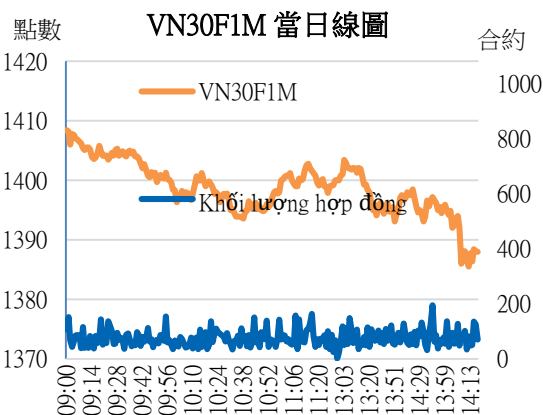
- 4 個期貨合約收跌 18-26 點。與 VN30-Index 相比，VN30F2205 的基差錄得近負 7 點。
- VN30F2205 交易量比前一交易日減少 15%，VN30F2206 增加 43%，VN30F2212 減少 74%，VN30F2209 減少 68%。

### VN30F1M 的評估

- VN30F2205 分別回歸 38.2% 和 50% 斐波那契回撤位，相當於 1374-1385 點，該是價格的潛在支撐位。同時，上漲楔形模式較早出現，顯示目前下跌趨勢可能是技術性調整，主力趨勢仍在復甦 1374-1385 點。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1425 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1375-1376 點開設多頭，停損於 1374 點，止盈在 1386-1390 點。 空頭倉位考慮在 1390-1392 點開設，停損於 1394 點。
主要短期 趨勢策略 (Daily)	投資者觀察市場，並等待新的入場點。



Pham Tan Phat

高級分析專員

Email: [phat.pham@yuanta.com.vn](mailto:phat.pham@yuanta.com.vn)

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

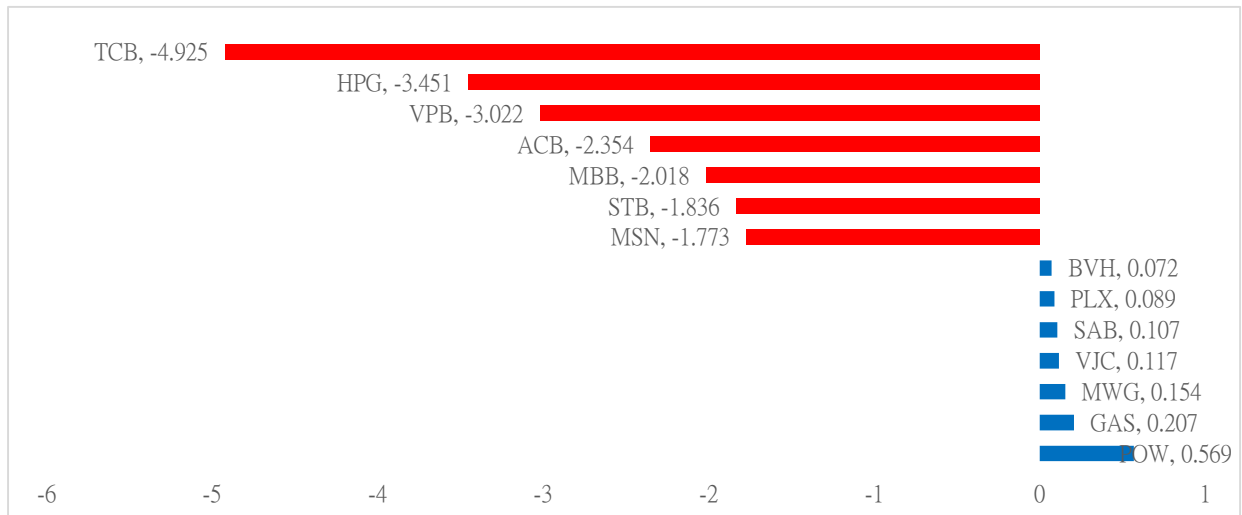


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	橫盤
支撐 1	1327	1380
支撐 2	1315	1375
阻力 1	1430	1392
阻力 2	1500	1400

VN30-INDEX 指數走勢

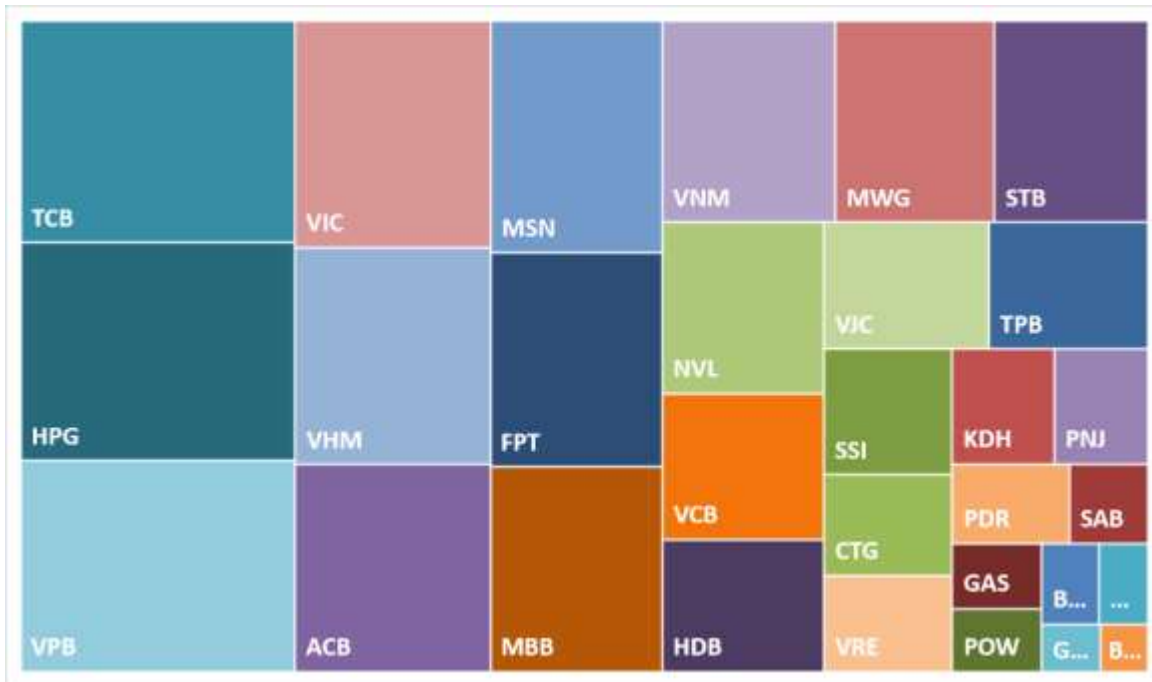
VN30-Index 收跌 1.96%，其中 TCB、HPG 和 VPB 對指數的負面影響最大。相反，POW、GAS 和 MWG 對指數貢獻 0.85 點以上的漲幅。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



POW 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
04/05/2022	1,409.0	247,602	29,288
03/05/2022	1,409.0	247,602	29,288
02/05/2022	1,409.0	247,602	29,288
29/04/2022	1,392.0	256,204	30,182
28/04/2022	1,401.0	311,802	28,650
27/04/2022	1,391.0	393,901	32,216
26/04/2022	1,353.1	283,121	33,518
25/04/2022	1,445.0	226,792	35,569

日期	VN30F2111	交易量	持倉量
04/05/2022	1409.6	709	833
03/05/2022	1409.6	709	833
02/05/2022	1409.6	709	833
29/04/2022	1394.7	738	895
28/04/2022	1401	512	879
27/04/2022	1393	709	792
26/04/2022	1352	720	872
25/04/2022	1444.6	532	833

日期	VN30F2112	交易量	持倉量
04/05/2022	1,404.7	117	150
03/05/2022	1,404.7	117	150
02/05/2022	1,404.7	117	150
29/04/2022	1,395.0	60	169
28/04/2022	1,381.1	78	177
27/04/2022	1,389.1	95	188
26/04/2022	1,350.1	84	216
25/04/2022	1,447.9	84	216

日期	VN30F2203	交易量	持倉量
04/05/2022	1408.9	25	44
03/05/2022	1408.9	25	44
02/05/2022	1408.9	25	44
29/04/2022	1394	27	51
28/04/2022	1376.8	48	45
27/04/2022	1375.1	77	43
26/04/2022	1357.9	97	57
25/04/2022	1441.8	29	14

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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%	37,250	188,430	16.4	2.2	2,528	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	46,500	29,897	24.8	2.9	1,236	33%	57,500	31,364
CTG	越南工商股份銀行	金融	1.5%	27,000	129,755	10.6	1.3	7,050	26%	42,535	25,500
ACB	亞洲商業股份銀行	金融	5.7%	31,750	85,787	8.2	1.8	5,948	30%	38,200	26,800
PLX	越南油氣集團	能源	0.5%	48,650	61,814	20.8	2.5	2,428	17%	65,900	44,600
BVH	Bao Viet 集團	金融	0.4%	63,000	46,766	24.6	2.2	1,472	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.3%	104,500	94,839	20.3	4.9	2,333	49%	118,900	69,565
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	108,000	206,707	21.1	3.8	937	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	14,050	32,903	16.4	1.1	15,113	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.7%	24,800	49,903	7.7	1.6	4,591	16%	33,950	21,280
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.0%	42,000	187,863	5.6	1.9	21,213	22%	58,400	39,600
MBB	軍隊貿易股份銀行	金融	4.7%	28,900	109,193	8.0	1.7	15,903	23%	34,900	21,926
MSN	Masan 集團股份公司	必需消費品	5.0%	113,100	160,222	18.7	4.9	1,152	29%	145,833	78,583
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	149,500	109,438	21.3	4.9	1,771	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	80,500	155,399	37.1	4.3	4,073	6%	94,351	70,383
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	108,300	26,248	19.9	3.3	1,213	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	28,050	112,200	25.5	2.3	2,279	1%	43,300	24,050
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	61,500	41,306	22.1	5.7	4,359	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.4%	32,000	50,616	9.7	1.8	5,085	30%	44,000	19,926
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	163,500	104,849	27.4	4.9	184	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.7%	32,000	31,768	10.6	2.1	9,305	37%	57,700	20,875
STB	西貢商信銀行 (sacombank)	金融	3.7%	26,750	50,430	12.8	1.4	16,900	21%	36,700	23,150
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	42,000	147,458	7.7	1.5	8,075	22%	58,600	38,850
VCB	越南外商貿易股份銀行	金融	3.2%	79,900	378,128	17.3	3.5	1,330	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	5.1%	64,500	280,857	7.3	2.2	4,360	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	6.5%	79,700	303,971	#N/A N/A	2.9	3,462	13%	120,711	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	130,300	70,572	702.5	4.2	881	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	72,500	151,522	16.5	4.7	2,565	54%	94,500	70,900
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.7%	35,800	159,148	9.2	1.8	18,574	18%	41,050	31,222
VRE	Vincom Retail 股份公司	房地產	1.7%	29,950	68,056	74.7	2.2	5,450	31%	37,000	25,100



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## 元大證券（越南）公司

### 個人客戶分析部

**Nguyễn Thế Minh**  
研究分析經理  
+84 28 3622 6868 ext 3826  
minh.nguyen@yuanta.com.vn

**Lý Thị Hiền**  
研究分析主管  
+84 28 3622 6868 ext 3908  
hien.ly@yuanta.com.vn

**Quách Đức Khánh**  
研究分析副主管  
+84 28 3622 6868 ext 3833  
khanh.quach@yuanta.com.vn

**Khổng Hữu Hiệp**  
高級分析專員  
+84 28 3622 6868 ext 3912  
hiep.khong@yuanta.com.vn

**Nguyễn Trịnh Ngọc Hồng**  
高級分析專員  
+84 28 3622 6868 ext 3832  
hong.nguyen@yuanta.com.vn

**Phạm Tấn Phát**  
高級分析專員  
+84 28 3622 6868 ext 3880  
phat.pham@yuanta.com.vn

### 個人客戶業務部

**Phạm Đắc Thành**  
北部分行經理  
+84 28 3622 6868 ext 3416  
thanh.pham@yuanta.com.vn

**Võ Thị Thu Thủy**  
平陽分行經理  
+84 28 3622 6868 ext 3505  
thuy.vo@yuanta.com.vn

**Lương Kỳ Ty**  
堤岸分行經理  
+84 28 3622 6868 ext 3653  
ty.luong@yuanta.com.vn

**Bùi Quốc Phong**  
同奈分行經理  
+84 28 3622 6868 ext 3701  
phong.bui@yuanta.com.vn

**Võ Đình Tuấn**  
峴港分行經理  
+84 28 3622 6868 ext 3301  
tuan.vo@yuanta.com.vn

**Nguyễn Việt Quang**  
河內分行經理  
+84 28 3622 6868 ext 3404  
quang.nguyen@yuanta.com.vn

**Đinh Thị Thu Cúc**  
頭頓分行經理  
+84 28 3622 6868 ext 3203  
cuc.dinh@yuanta.com.vn



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