

市場測試 1340-1347 點

2022/05/09

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	1362.0	-40.5	301,145	19/05	13
VN30F2201	1361.0	-37.5	702	16/06	41
VN30F2203	1377.0	-22.5	47	15/09	132
VN30F2206	1360.2	-26.3	59	15/12	223

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	-8.8%	26,533	
VN30F2201	702	-6.0%	976	
VN30F2203	47	-52.5%	161	
VN30F2206	59	55.3%	50	

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	-11.2	-2.4	-8.8
VN30F2201	-12.2	-2.4	-9.8
VN30F2203	3.8	-5.4	9.2
VN30F2206	-13.0	-18.4	5.4

源自: Bloomberg - YSVN

合約走勢

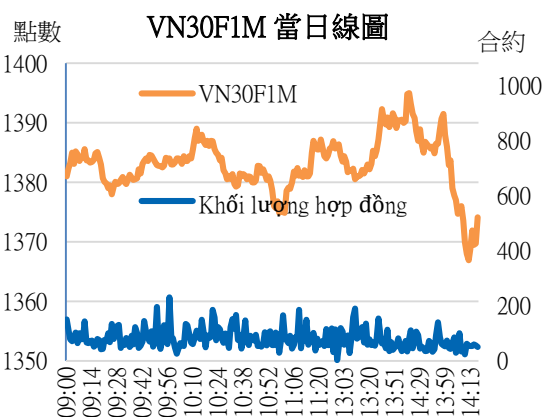
- 4 個期貨合約收跌 23-41 點。與 VN30-Index 相比，VN30F2205 的基差錄得超過負 11 點。
- VN30F2205 成交量比前一交易日減少 9%，VN30F2206 減少 6%，VN30F2209 減少 53%，VN30F2212 增加 55%。

VN30F1M 的評估

- VN30F2205 繼續在廣度橫盤整理。與此同時，橫盤跨度正在打開下跌調整三角形模式。本週首個交易日，VN30F2205 可能恢復至 1380-1390 點，隨後完成第 4 波並繼續在第 5 波下跌至 1340-1347 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)	空頭倉位考慮在 1383-1385 點開設，停損於 1386 點，止盈在 1360 點附近。 當價格在首個交易日從 1355 點或 1347 點顯示上漲逆轉信號時，多頭頭寸是空頭頭寸。
主要短期趨勢策略 (Daily)	投資者考慮在 1380-1390 點開設空頭，停損於 1395 點。



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

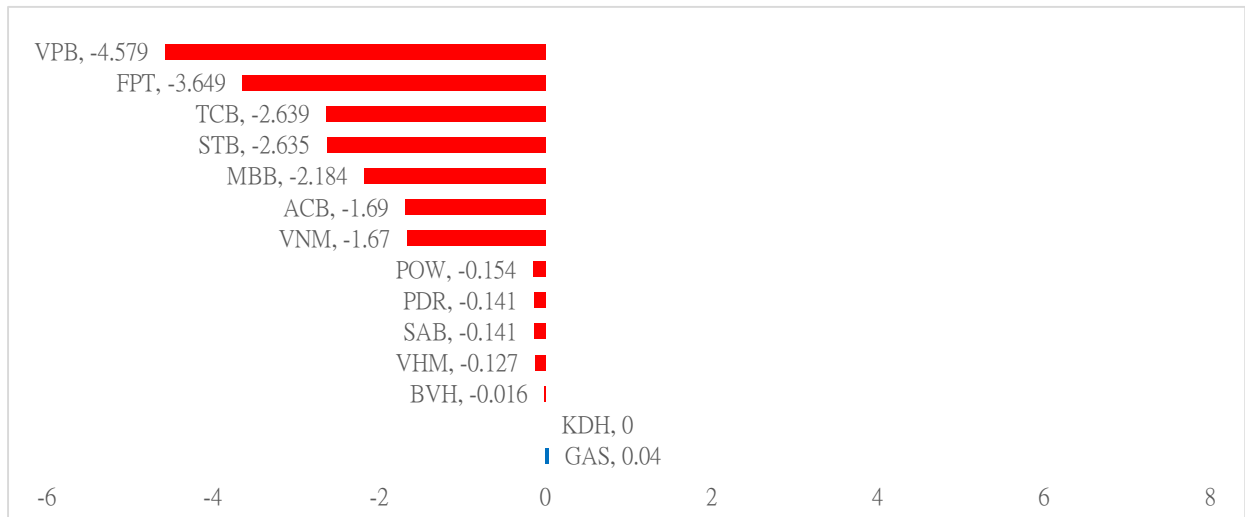


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	下跌
支撐 1	1327	1356
支撐 2	1315	1345
阻力 1	1425	1369
阻力 2	1500	1392

VN30-INDEX 指數走勢

VN30-Index 收跌 2.25%，其中 VPB、FPT 和 TCB 對指數的負面影響最大。相比之下，當日僅有 GAS 和 KDH 逆市。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



GAS 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
06/05/2022	1,402.5	231,376	26,533
05/05/2022	1,383.0	212,170	30,610
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

日期	VN30F2111	交易量	持倉量
06/05/2022	1398.5	747	976
05/05/2022	1385.3	1,013	835
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

日期	VN30F2112	交易量	持倉量
06/05/2022	1,399.5	99	161
05/05/2022	1,384.4	31	148
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

日期	VN30F2203	交易量	持倉量
06/05/2022	1386.5	38	50
05/05/2022	1400.1	8	49
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



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%	37,000	187,165	16.3	2.2	2,503	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	46,100	29,639	24.6	2.8	1,215	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.5%	27,000	129,755	10.6	1.3	6,970	26%	42,535	25,500
ACB	亞洲商業股份銀行	金融	5.4%	31,000	83,760	8.0	1.7	5,839	30%	38,200	27,600
PLX	越南油氣集團	能源	0.4%	45,800	58,193	23.5	2.3	2,386	17%	65,900	44,600
BVH	Bao Viet 集團	金融	0.4%	63,800	47,360	25.0	2.2	1,484	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.9%	100,200	90,937	19.4	4.7	2,319	49%	118,900	71,478
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	109,800	210,152	21.5	3.9	921	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	13,900	32,552	16.2	1.1	15,167	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.6%	24,050	48,394	7.5	1.5	4,500	16%	33,950	22,700
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	41,800	186,968	5.6	1.9	20,988	22%	58,400	39,600
MBB	軍隊貿易股份銀行	金融	4.5%	28,000	105,793	7.7	1.7	15,624	23%	34,900	23,111
MSN	Masan 集團股份公司	必需消費品	5.1%	117,000	165,747	16.6	6.0	1,138	29%	145,833	78,583
MWG	世界移動通信投資股份公司	非必需消費品	5.8%	146,600	107,315	20.9	4.8	1,751	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	80,800	157,538	37.3	4.3	4,025	6%	94,351	71,396
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	106,500	25,812	19.6	3.2	1,190	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	26,800	107,200	24.4	2.2	2,249	1%	43,300	24,050
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	61,000	40,970	22.0	5.6	4,301	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.2%	33,600	53,147	10.2	1.9	5,073	30%	44,000	20,667
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	167,500	107,415	28.1	5.0	181	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.5%	28,850	28,641	9.5	1.9	9,288	37%	57,700	21,337
STB	西貢商信銀行 (sacombank)	金融	3.5%	25,500	48,073	12.2	1.4	16,715	21%	36,700	23,700
TCB	越南技商股份銀行 (Techcombank)	金融	7.2%	41,500	145,703	7.6	1.5	7,994	22%	58,600	38,850
VCB	越南外商貿易股份銀行	金融	3.2%	79,400	375,762	16.4	3.2	1,317	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	6.4%	68,700	299,145	7.8	2.3	4,381	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.6%	79,800	304,352	#N/A N/A	2.9	3,402	13%	119,111	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	128,000	69,326	868.0	4.1	867	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.5%	70,200	146,715	16.0	4.6	2,535	54%	94,500	69,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.1%	34,150	151,813	8.8	1.7	18,336	18%	41,050	31,278
VRE	Vincom Retail 股份公司	房地產	1.9%	29,600	67,261	73.8	2.2	5,353	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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