

## 在調整期間內優先考慮多頭頭寸

2022/05/11

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	1335.0	26.9	361,497	19/05	11
VN30F2201	1331.6	21.5	1121	16/06	39
VN30F2203	1338.0	15.5	71	15/09	130
VN30F2206	1332.7	26.7	206	15/12	221

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	-35.8%	34,098	
VN30F2201	1,121	-32.4%	887	
VN30F2203	71	-35.5%	155	
VN30F2206	206	41.1%	97	

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	-10.5	-5.9	-4.5
VN30F2201	-13.9	-5.9	-7.9
VN30F2203	-7.5	8.5	-15.9
VN30F2206	-12.8	-8.0	-4.7

源自: Bloomberg - YSVN

### 合約走勢

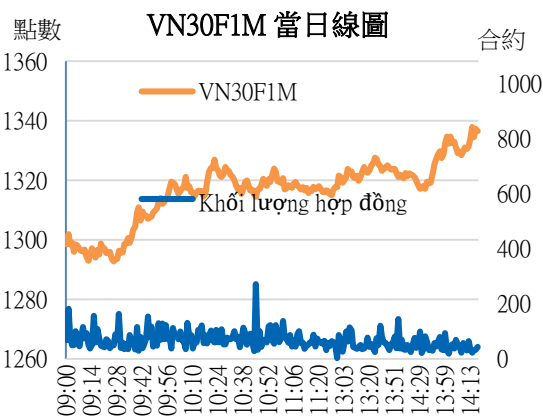
- 4 個期貨合約收盤上漲 16-27 點。與 VN30-Index 相比，VN30F2205 的基差錄得超過負 10 點。
- VN30F2205 成交量比前一交易日減少 36%，VN30F2206 減少 32%，VN30F2209 減少 36%，VN30F2212 增加 41%。

### VN30F1M 的評估

- VN30F2205 處於復甦的走勢並在 38.2% 斐波那契回撤位（即 1342 點）以下交易。同時，RSI 處於復甦的趨勢，但仍低於 50，顯示上漲趨勢走弱。因此，VN30F2205 可能仍受短期下跌壓力，1327-1330 點為短期調整緩衝區。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1406 點。

### 投資策略

當天策略 (Intraday)	當價格從 1342-1343 點下跌時考慮空頭頭寸，停損於 1344.5 點。 當價格突破 1345 點時考慮開設多頭，停損於 1343 點，止盈在 1350-1356 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。



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VN30F1M 合約走勢圖

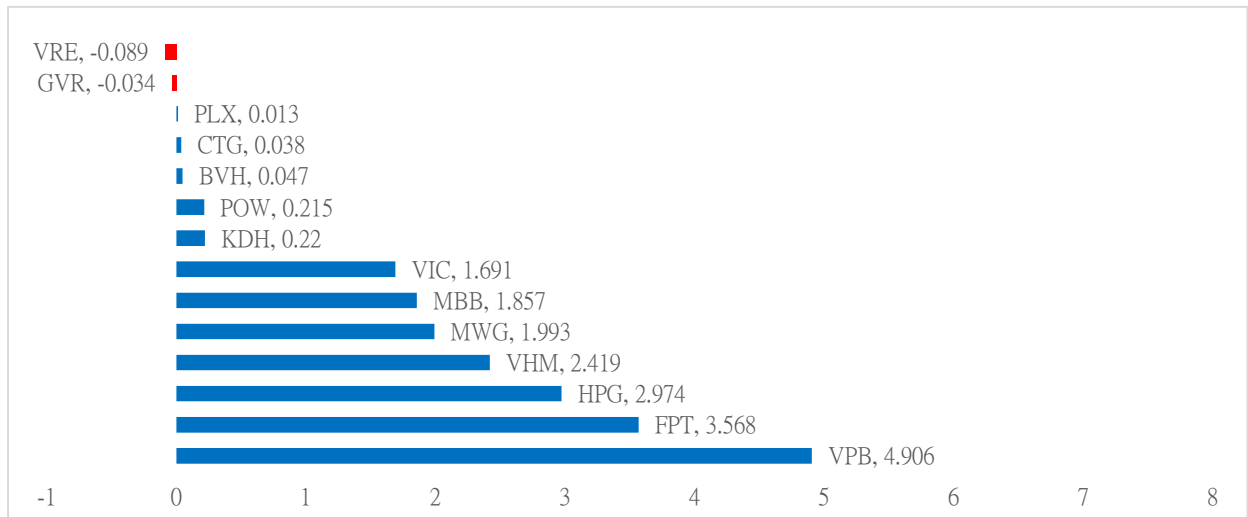


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	下跌
支撐 1	1290	1312
支撐 2	1264	1290
阻力 1	1390	1350
阻力 2	1413	1356

VN30-INDEX 指數走勢

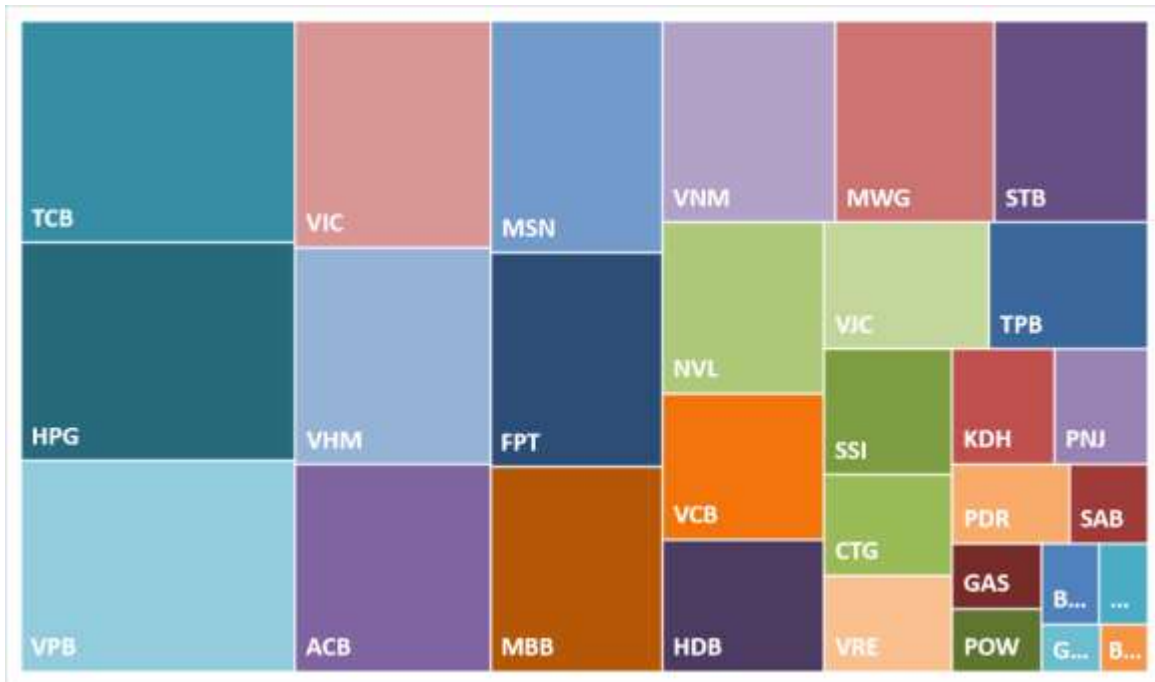
VN30-Index 收盤上漲 2.39%，其中 VPB、TCB 和 MWG 對指數的漲幅影響最大。相反，VRE，GVR 是唯一兩檔下跌的股票。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VPB 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
10/05/2022	1,308.1	328,581	34,098
09/05/2022	1,362.0	301,422	27,497
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

日期	VN30F2111	交易量	持倉量
10/05/2022	1310.1	1,658	887
09/05/2022	1361	702	948
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

日期	VN30F2112	交易量	持倉量
10/05/2022	1,322.5	110	155
09/05/2022	1,384.0	47	159
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

日期	VN30F2203	交易量	持倉量
10/05/2022	1306	146	97
09/05/2022	1360.2	59	63
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



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%	35,800	181,095	15.8	2.1	2,468	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	43,400	27,903	23.1	2.7	1,234	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.4%	25,200	121,105	9.9	1.2	6,705	26%	42,535	24,000
ACB	亞洲商業股份銀行	金融	5.5%	30,800	83,220	8.0	1.7	5,349	30%	38,200	28,160
PLX	越南油氣集團	能源	0.4%	42,700	54,254	21.9	2.1	2,347	17%	65,900	40,300
BVH	Bao Viet 集團	金融	0.3%	60,000	44,539	23.5	2.1	1,548	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.9%	98,400	89,303	19.1	4.7	2,410	49%	118,900	72,174
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	914	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	13,300	31,147	15.5	1.1	14,951	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	4,415	16%	33,950	22,400
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	41,100	183,837	5.5	1.9	20,958	22%	58,400	38,700
MBB	軍隊貿易股份銀行	金融	4.4%	27,050	102,204	7.5	1.6	15,446	23%	34,900	23,370
MSN	Masan 集團股份公司	必需消費品	5.1%	116,100	164,472	16.5	6.0	1,147	29%	145,833	80,417
MWG	世界移動通信投資股份公司	非必需消費品	5.6%	140,100	102,557	19.9	4.6	1,774	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	79,000	154,028	36.4	4.2	4,080	6%	94,351	71,396
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	103,000	24,964	18.9	3.1	1,186	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	24,750	99,000	22.5	2.0	2,274	1%	43,300	23,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	61,900	41,575	22.3	5.7	4,239	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.3%	33,300	52,672	10.1	1.9	4,953	30%	44,000	21,481
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	164,900	105,747	27.6	4.9	183	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.5%	27,900	27,698	9.2	1.9	9,586	37%	57,700	21,337
STB	西貢商信銀行 (sacombank)	金融	3.3%	23,900	45,057	11.4	1.3	16,743	21%	36,700	22,550
TCB	越南技商股份銀行 (Techcombank)	金融	6.9%	38,700	135,872	7.1	1.4	7,845	22%	58,600	37,450
VCB	越南外商貿易股份銀行	金融	3.3%	80,000	378,601	16.5	3.2	1,312	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	6.6%	69,900	304,370	8.0	2.4	4,435	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.8%	80,400	306,640	#N/A N/A	2.9	3,217	13%	118,578	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	129,100	69,922	357.2	4.1	852	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.6%	70,600	147,551	16.1	4.6	2,543	54%	94,500	69,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.1%	33,300	148,034	8.6	1.7	18,388	18%	41,050	31,150
VRE	Vincom Retail 股份公司	房地產	1.9%	28,100	63,852	70.1	2.1	5,308	31%	37,000	25,100



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