

市場加速下跌

2022/05/13

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	1270.0	-67.0	346,301	19/05	7
VN30F2201	1275.0	-63.9	1141	16/06	35
VN30F2203	1265.1	-71.6	126	15/09	126
VN30F2206	1270.0	-67.6	88	15/12	217

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	346,301	-29.1%	35,366	
VN30F2201	1,141	-8.6%	1042	
VN30F2203	126	180.0%	150	
VN30F2206	88	109.5%	83	

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	-9.8	-12.8	3.1
VN30F2201	-4.8	-12.8	8.1
VN30F2203	-14.7	-13.1	-1.5
VN30F2206	-9.8	-12.2	2.5

源自: Bloomberg - YSVN

合約走勢

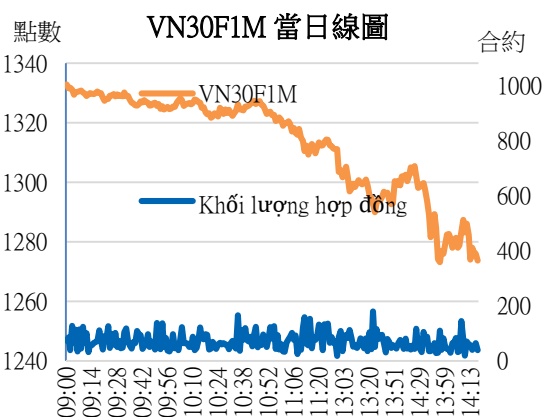
- 4 個期貨合約收跌 64-72 點。與 VN30-Index 相比，VN30F2205 的基差錄得負 10 點。
- VN30F2205 交易量比前一交易日減少 29%，VN30F2206 減少 8%，VN30F2209 增加 180%，VN30F2212 增加 110%。

VN30F1M 的評估

- VN30F2205 回歸下跌趨勢，價格走勢圖正在向 1255 點和 1240 點以上移動。RSI 指標已下跌至超賣區，因此則可能出現技術性復甦跨度。1278-1287 點是技術復甦的阻力位。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1385 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1278-1287 點開設空頭，停損於 1389 點，止盈在 1255 點及 1240 點以上。
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

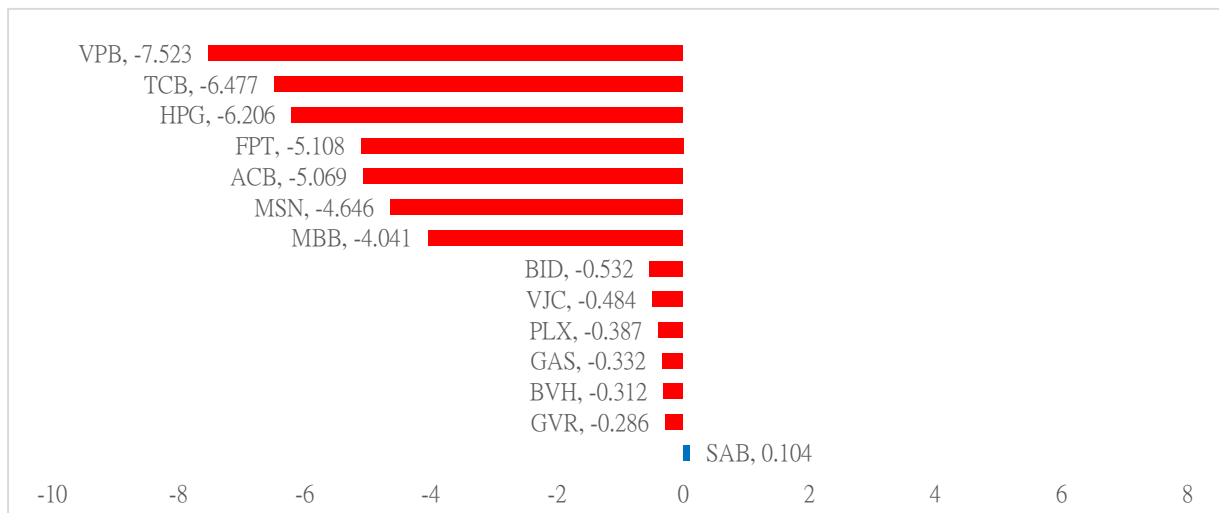


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	下跌
支撐 1	1264	1255
支撐 2	1240	1240
阻力 1	1385	1280
阻力 2	1413	1287

VN30-INDEX 指數走勢

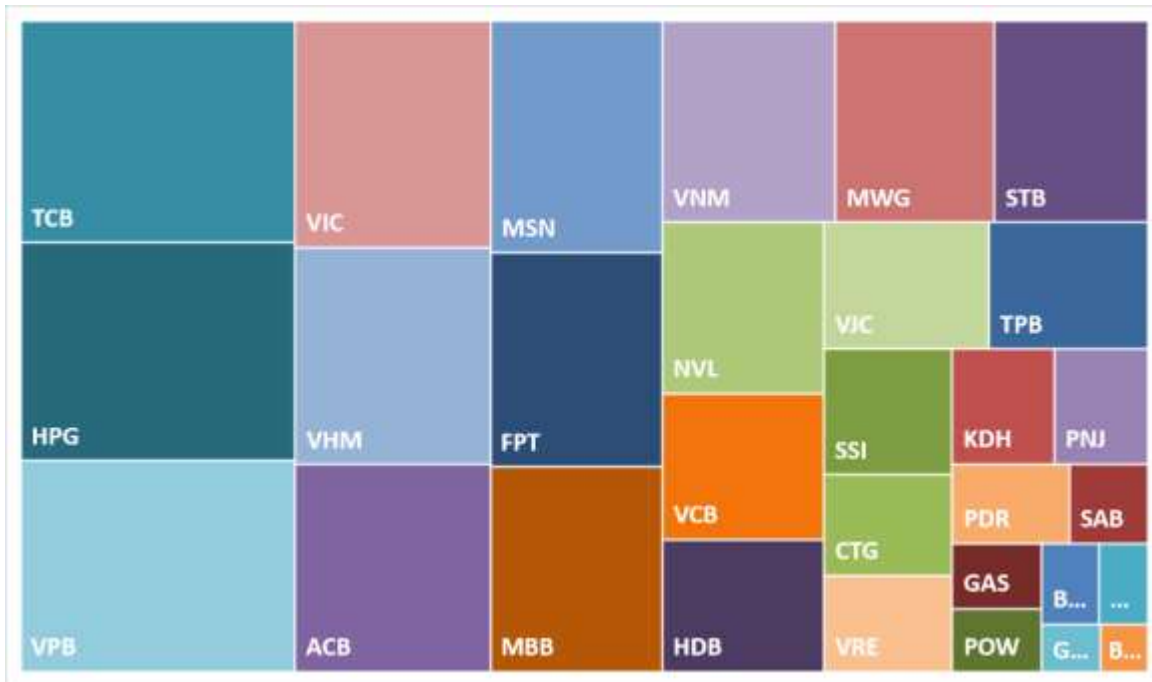
VN30-Index 收盤下跌 5.19%，其中 VPB、TCB 和 HPG 對指數的負面影響最大。相比之下，SAB 是指數籃子中唯一上漲的股票。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



SAB 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
12/05/2022	1,337.0	297,741	35,366
11/05/2022	1,335.0	361,688	38,111
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

日期	VN30F2111	交易量	持倉量
12/05/2022	1338.9	1,248	1,042
11/05/2022	1331.6	1,121	975
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

日期	VN30F2112	交易量	持倉量
12/05/2022	1,336.7	45	150
11/05/2022	1,326.1	71	146
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

日期	VN30F2203	交易量	持倉量
12/05/2022	1337.6	42	83
11/05/2022	1332.7	206	90
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



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%	33,600	169,966	14.8	2.0	2,391	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	42,250	27,164	22.5	2.6	1,231	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.5%	25,000	120,144	9.8	1.2	6,606	26%	42,535	24,000
ACB	亞洲商業股份銀行	金融	5.6%	29,500	79,707	7.7	1.7	5,158	30%	38,200	28,320
PLX	越南油氣集團	能源	0.4%	38,600	49,045	19.8	1.9	2,288	17%	65,900	38,600
BVH	Bao Viet 集團	金融	0.3%	54,500	40,457	21.3	1.9	1,579	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.1%	95,600	86,762	18.6	4.5	2,449	49%	118,900	73,043
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	105,600	202,113	20.7	3.7	886	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	12,300	28,805	14.3	1.0	14,536	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.6%	22,950	46,180	7.1	1.5	4,273	16%	33,950	22,400
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.7%	38,250	171,089	5.1	1.7	20,386	22%	58,400	38,250
MBB	軍隊貿易股份銀行	金融	4.4%	25,650	96,914	7.1	1.5	14,984	23%	34,900	24,037
MSN	Masan 集團股份公司	必需消費品	4.8%	104,100	147,472	14.8	5.4	1,141	29%	145,833	84,583
MWG	世界移動通信投資股份公司	非必需消費品	5.7%	134,400	98,384	19.1	4.4	1,788	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	75,300	146,814	34.7	4.0	4,086	6%	94,351	71,452
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	101,100	24,503	18.6	3.1	1,176	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	22,900	91,600	20.8	1.8	2,276	1%	43,300	22,900
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	57,000	38,284	20.5	5.2	4,153	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.3%	31,600	49,983	9.6	1.8	4,957	30%	44,000	22,667
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.0%	164,900	105,747	27.6	4.9	184	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.5%	25,800	25,613	8.5	1.7	9,690	37%	57,700	22,460
STB	西貢商信銀行 (sacombank)	金融	3.2%	21,950	41,380	10.5	1.2	16,163	21%	36,700	21,950
TCB	越南技商股份銀行 (Techcombank)	金融	6.8%	36,300	127,446	6.6	1.3	7,611	22%	58,600	36,300
VCB	越南外商貿易股份銀行	金融	3.3%	77,000	364,404	15.9	3.1	1,287	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	6.9%	68,900	300,016	7.8	2.3	4,383	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	8.0%	79,000	301,301	#N/A N/A	2.9	2,966	13%	117,333	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	124,800	67,593	345.3	4.0	834	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.6%	66,500	138,982	15.1	4.3	2,568	54%	93,600	66,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.9%	31,100	138,254	8.0	1.6	18,213	18%	41,050	31,100
VRE	Vincom Retail 股份公司	房地產	1.9%	26,900	61,125	67.1	2.0	5,181	31%	37,000	25,100



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