

市場測試 1196-1200 點

2022/05/17

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	1212.0	-13.0	354,410	19/05	5
VN30F2201	1219.4	-6.6	5030	16/06	33
VN30F2203	1220.0	-21.0	124	15/09	124
VN30F2206	1221.0	-10.0	53	15/12	215

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	354,410	-19.0%	31,061	
VN30F2201	5,030	115.5%	1137	
VN30F2203	124	-49.0%	148	
VN30F2206	53	-66.9%	103	

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	-3.1	1.2	-4.3
VN30F2201	4.3	1.2	3.1
VN30F2203	4.9	17.2	-12.3
VN30F2206	5.9	7.2	-1.3

源自: Bloomberg - YSVN

合約走勢

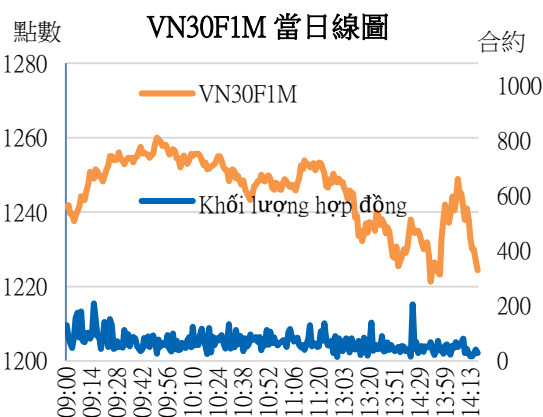
- 4 個期貨合約收跌 6-21 點。與 VN30-Index 相比，VN30F2205 的基差錄得負 3 點。
- VN30F2205 交易量比前一交易日減少 19%，VN30F2206 增加 116%，VN30F2209 減少 49%，VN30F2212 減少 67%。

VN30F1M 的評估

- VN30F2205 繼續下跌，價格走勢圖形成下跌楔形形態，顯示價格可能會測試該形態下限的 1200 點。同時，RSI 正在形成短期上漲背離，因此我們認為 VN30F2205 處於下跌趨勢的最後階段，並在下個交易日可能會快速出現上漲反轉趨勢。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1325 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1196-1200 開設多頭，停損於 1195 點，止盈在 1220 及 1246 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

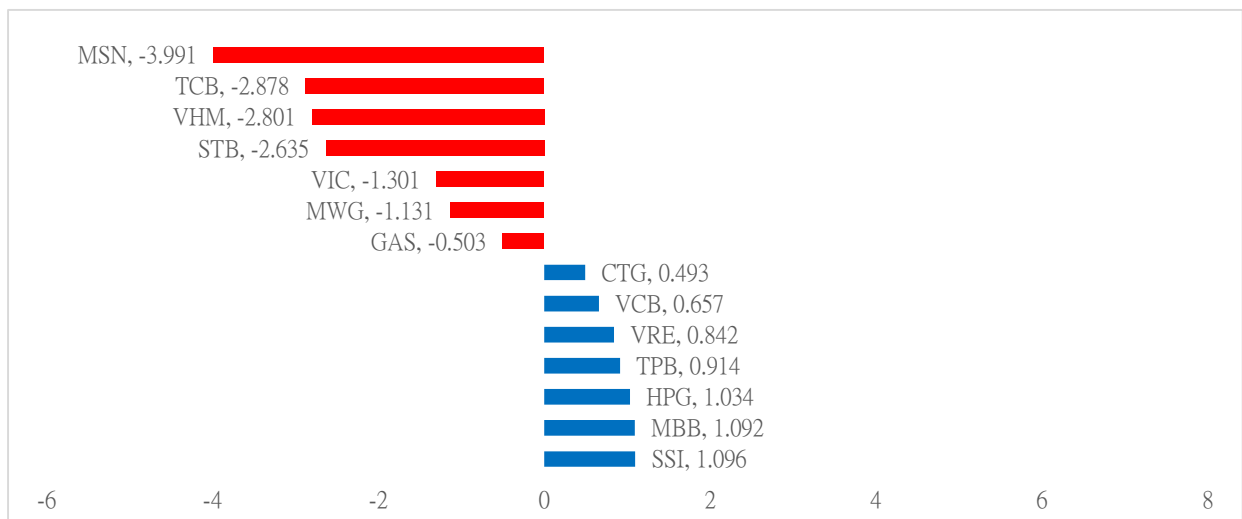


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	下跌
支撐 1	1200	1200
支撐 2	1140	1196
阻力 1	1325	1220
阻力 2	1413	1246

VN30-INDEX 指數走勢

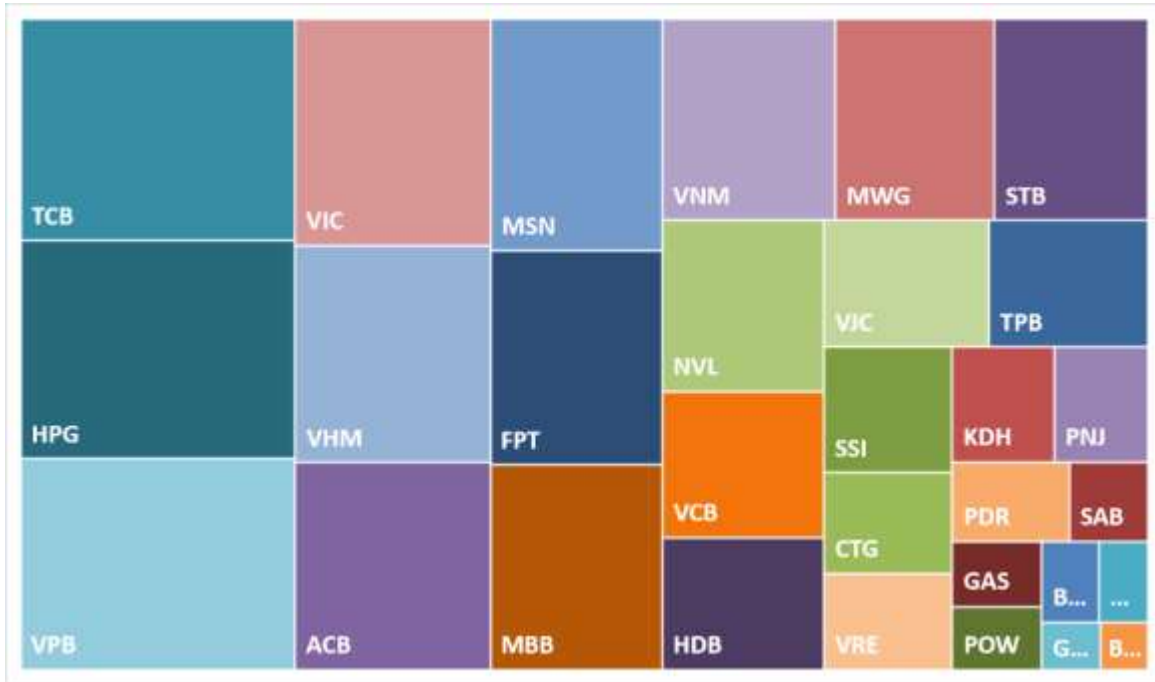
VN30-Index 收跌 0.71%，其中 MSN、TCB 和 VHM 對指數的負面影響最大。相比之下，SSI、MBB 和 HPG 對指數的漲幅影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



SSI 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
16/05/2022	1,225.0	437,718	31,061
13/05/2022	1,270.0	346,875	31,061
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

日期	VN30F2111	交易量	持倉量
16/05/2022	1226	2,334	1,137
13/05/2022	1275	1,141	1,137
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

日期	VN30F2112	交易量	持倉量
16/05/2022	1,241.0	243	148
13/05/2022	1,282.6	126	148
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

日期	VN30F2203	交易量	持倉量
16/05/2022	1231	160	103
13/05/2022	1287.7	88	103
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



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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%	32,200	162,884	14.2	1.9	2,387	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	39,300	25,267	20.9	2.4	1,239	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.5%	24,550	117,981	9.6	1.2	6,564	26%	42,535	23,500
ACB	亞洲商業股份銀行	金融	5.5%	27,600	74,574	7.2	1.5	5,070	30%	38,200	27,500
PLX	越南油氣集團	能源	0.4%	39,100	49,680	20.0	1.9	2,273	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	47,900	35,557	18.7	1.6	1,646	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.2%	93,200	85,203	18.1	4.4	2,507	49%	118,900	74,087
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	95,000	181,825	18.6	3.3	892	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	11,600	27,166	13.5	0.9	14,554	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.7%	22,500	45,275	7.0	1.4	4,264	16%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.7%	36,300	162,367	4.9	1.6	20,878	22%	58,400	35,750
MBB	軍隊貿易股份銀行	金融	4.4%	24,600	92,947	6.8	1.5	14,938	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	4.4%	90,200	127,781	12.8	4.6	1,159	29%	145,833	85,833
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	123,000	90,039	17.5	4.0	1,822	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.4%	75,000	146,229	34.6	4.0	4,107	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	98,000	23,752	18.0	3.0	1,175	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	21,850	87,400	19.9	1.8	2,283	1%	43,300	21,300
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	54,600	36,672	19.7	5.0	4,094	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.3%	31,000	49,034	9.4	1.8	4,714	30%	44,000	23,259
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	1.0%	157,800	101,194	26.4	4.7	186	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.6%	27,300	27,102	9.0	1.8	10,104	37%	57,700	23,055
STB	西貢商信銀行 (sacombank)	金融	3.0%	19,050	35,913	9.1	1.0	16,358	21%	36,700	19,050
TCB	越南技商股份銀行 (Techcombank)	金融	6.4%	32,600	114,456	6.0	1.2	7,724	22%	58,600	32,600
VCB	越南外商貿易股份銀行	金融	3.3%	74,200	351,153	15.3	3.0	1,295	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.9%	65,800	286,517	7.5	2.2	4,434	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	8.2%	77,000	293,673	#N/A N/A	2.8	2,882	13%	115,556	72,700
VJC	Vietjet 越捷航空股份公司	工業	3.0%	126,000	68,243	348.6	4.0	828	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.8%	65,800	137,519	15.0	4.3	2,625	54%	93,600	65,700
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	29,000	128,919	7.5	1.5	18,348	18%	41,050	29,000
VRE	Vincom Retail 股份公司	房地產	1.9%	26,250	59,648	65.5	1.9	5,143	31%	37,000	25,100



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