

市場繼續處於震盪階段

2022/05/20

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	1283.0	2.0	309,709	19/05	0
VN30F2201	1274.5	-7.0	29122	16/06	28
VN30F2203	1274.1	-12.7	107	15/09	119
VN30F2206	1271.5	-13.8	62	15/12	210

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	309,709	-24.8%	18,983	
VN30F2201	29,122	83.9%	11008	
VN30F2203	107	-1.8%	152	
VN30F2206	62	106.7%	123	

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	-0.5	-5.4	4.9
VN30F2201	-9.0	-5.4	-3.6
VN30F2203	-9.5	0.4	-9.8
VN30F2206	-12.1	-1.1	-10.9

源自 Bloomberg - YSVN

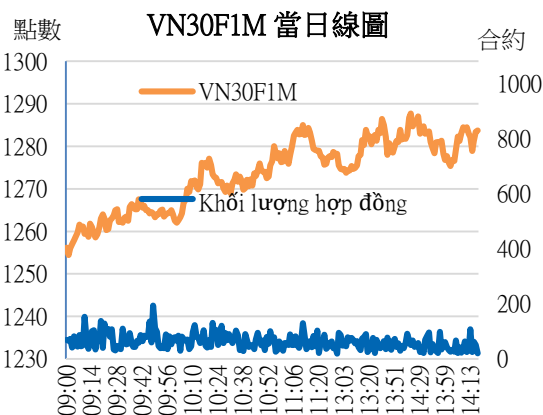
合約走勢

- 4 個期貨合約以 VN30F2206、VN30F2209 和 VN30F2212 下跌 7-14 點收盤分化。與 VN30-Index 相比，VN30F2206 的基差錄得負 9 點。
- VN30F2205 交易量比前一交易日減少 25%，VN30F2206 增加 84%，VN30F2209 減少 2%，VN30F2212 增加 107%。

VN30F1M 的評估

- VN30F2206 從 50% 斐波那契回撤復甦，相當於 1255 點，顯示盤初下跌趨勢是技術性調整。同時，VN30F2206 也維持在 1268 點附近的支撐位。MA (20) 也從 MA (50) 以下切上，並確認短期上漲趨勢正在形成，附近阻力位於 1291-1301 點。
- 在日線圖上，短期趨勢仍維持跌勢，追蹤停損位於 1321 點。

投資策略



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當天策略 (Intraday)	投資者在價格調整至 1268 點時考慮開設多頭，停損於 1265 點，止盈在 1291-1301 點。 空頭考慮在 1301 點的強勁阻力位開設，停損於 1303 點。
主要短期 趨勢策略 (Daily)	投資者探索 1250-1255 點考慮開設多頭，停損於 1245 點。

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VN30F1M 合約走勢圖

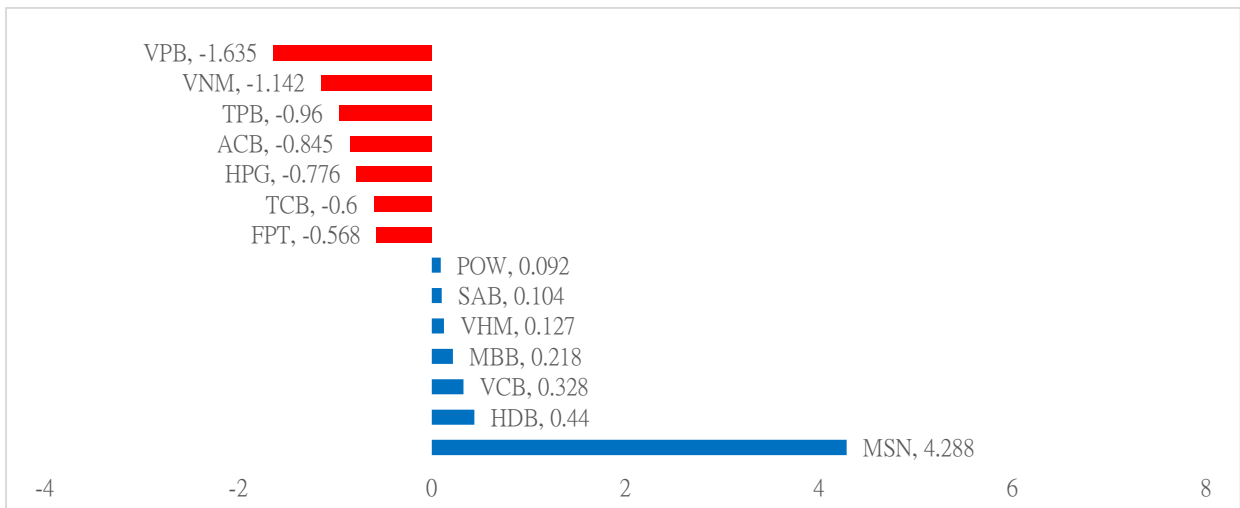


	VN30F2206-Daily	VN30F2206-1H
趨勢	下跌	上漲
支撐 1	1200	1268
支撐 2	1140	1255
阻力 1	1321	1291
阻力 2	1413	1301

VN30-INDEX 指數走勢

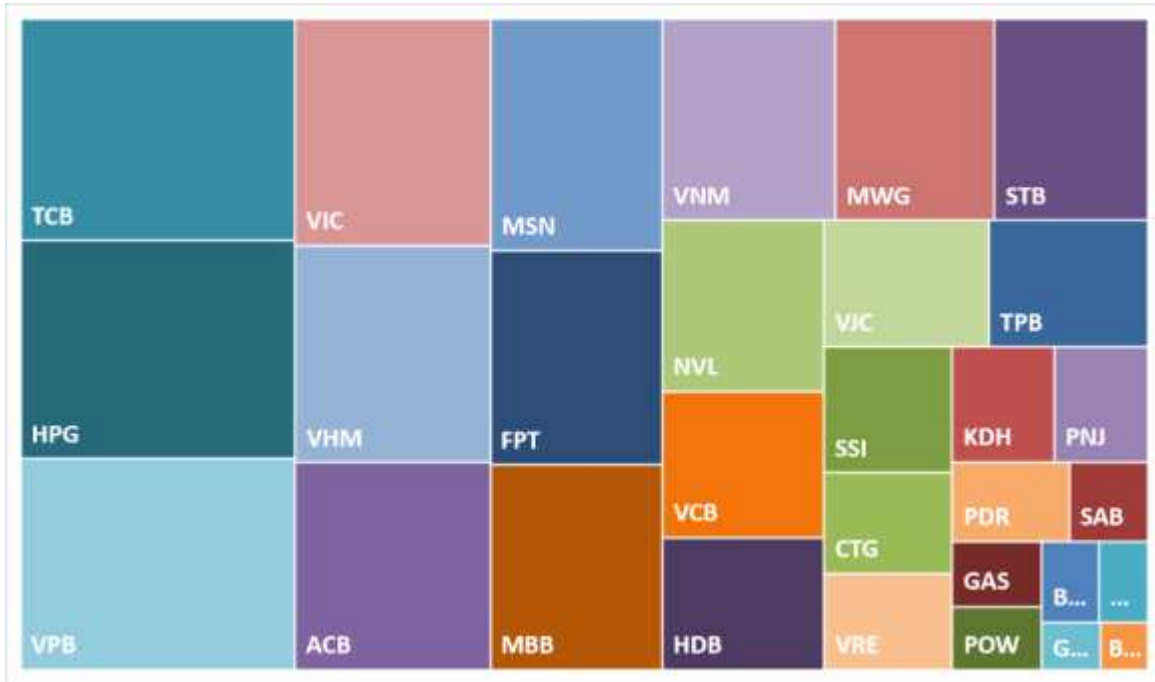
VN30-Index 收跌 0.22%，其中 VPB、VNM 和 TPB 對指數的負面影響最大。相比之下，MSN、HDB 和 VCB 對指數的漲幅影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



MSN 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
19/05/2022	1,281.0	411,644	18,983
18/05/2022	1,280.9	364,556	29,931
17/05/2022	1,212.0	354,554	35,228
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

日期	VN30F2111	交易量	持倉量
19/05/2022	1281.5	15,832	11,008
18/05/2022	1281.8	9,577	7,222
17/05/2022	1219.4	5,120	4,032
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

日期	VN30F2112	交易量	持倉量
19/05/2022	1,286.8	109	152
18/05/2022	1,275.5	104	144
17/05/2022	1,220.0	124	163
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

日期	VN30F2203	交易量	持倉量
19/05/2022	1285.3	30	123
18/05/2022	1278	66	123
17/05/2022	1237.8	53	126
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



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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%	34,650	175,278	15.3	2.0	2,234	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	41,500	26,682	22.1	2.5	1,225	33%	57,500	31,818
CTG	越南工商股份銀行	金融	1.5%	26,100	125,430	10.2	1.3	6,267	26%	42,535	23,500
ACB	亞洲商業股份銀行	金融	5.4%	28,600	77,276	7.4	1.6	4,866	30%	38,200	27,500
PLX	越南油氣集團	能源	0.4%	40,500	51,459	20.8	2.0	2,223	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	50,100	37,190	19.6	1.7	1,691	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.1%	97,000	88,677	18.8	4.6	2,595	49%	118,900	75,478
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	105,800	202,496	20.7	3.7	862	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	12,800	29,976	14.9	1.0	13,881	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,300	48,897	7.6	1.6	3,990	16%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.6%	37,900	169,524	5.1	1.7	21,456	22%	58,400	35,750
MBB	軍隊貿易股份銀行	金融	4.6%	26,750	101,070	7.4	1.6	14,486	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	5.1%	110,400	156,397	15.7	5.7	1,144	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.6%	133,000	97,359	18.9	4.3	1,853	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	78,000	152,079	36.0	4.2	4,103	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	102,100	24,746	18.8	3.1	1,169	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	22,950	91,800	20.9	1.8	2,360	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	54,000	36,269	19.4	5.0	4,007	2%	73,221	50,844
TPB	Tien Phong 股份商業銀行	金融	2.2%	31,150	49,272	9.4	1.8	4,689	30%	44,000	23,259
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	162,900	104,465	27.3	4.9	177	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.6%	28,500	28,294	9.4	1.9	10,863	37%	57,700	23,121
STB	西貢商信銀行 (sacombank)	金融	3.2%	21,750	41,003	10.4	1.2	16,442	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.7%	35,800	125,691	6.6	1.3	7,671	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	76,000	359,671	15.7	3.1	1,249	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.6%	67,000	291,743	7.6	2.3	4,513	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.9%	77,900	297,106	#N/A N/A	2.8	2,831	13%	112,444	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	125,300	67,864	346.7	4.0	807	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	69,000	144,207	15.7	4.5	2,620	54%	93,600	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	30,450	135,365	7.9	1.6	18,389	18%	41,050	28,950
VRE	Vincom Retail 股份公司	房地產	1.9%	27,400	62,262	68.3	2.0	5,048	31%	37,000	25,100



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