

市場優先考慮下跌的多頭

2022/05/23

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	1276.8	2.3	317,068	16/06	27
VN30F2201	1267.8		461	21/07	62
VN30F2203	1274.0	-0.1	161	15/09	118
VN30F2206	1263.2	-8.3	31	15/12	209

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	317,068	2.4%	18,983	
VN30F2201	461	-98.4%	11008	
VN30F2203	161	50.5%	152	
VN30F2206	31	-50.0%	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	-5.7	-9.0	3.3
VN30F2201	-14.7	0.0	-14.7
VN30F2203	-8.5	-9.5	1.0
VN30F2206	-19.3	-12.1	-7.2

源自: Bloomberg - YSVN

合約走勢

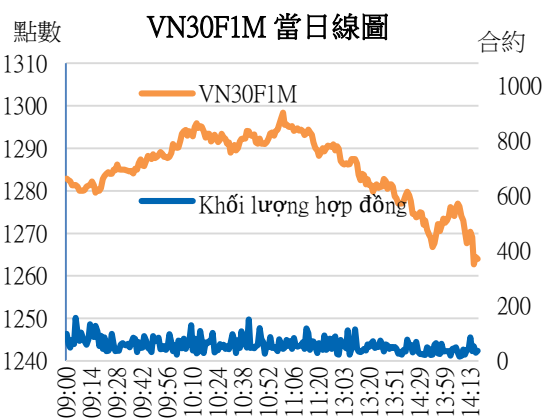
- 4 個期貨合約收盤分化，VN30F2206 上漲超過 2 點，而 VN30F2209 和 VN30F2212 下跌從 1-8 點。與 VN30-Index 相比，VN30F2206 的基差錄得近負 6 點。
- VN30F2205 交易量比前一交易日增加 2%，VN30F2206 減少 98%，VN30F2209 增加 51%，VN30F2212 減少 50%。

VN30F1M 的評估

- VN30F2206 正在橫盤整理並在最後兩個交易日中調整。然而，價格走勢圖正在形成更高的底部，顯示短期造底前景正在加強。因此，VN30F2206 正在上漲 1206 點，並逐漸上漲 1310-1319 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

當天策略 (Intraday)	投資者考慮在 1276.8 點的當前價格區間開設多頭，停損於 1270 點，止盈在 1310 點。 空頭倉位考慮在 1319 點開設。
主要短期趨勢策略 (Daily)	投資者考慮開設多頭，探索 1270-1275 點，停損於 1259 點。



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VN30F1M 合約走勢圖

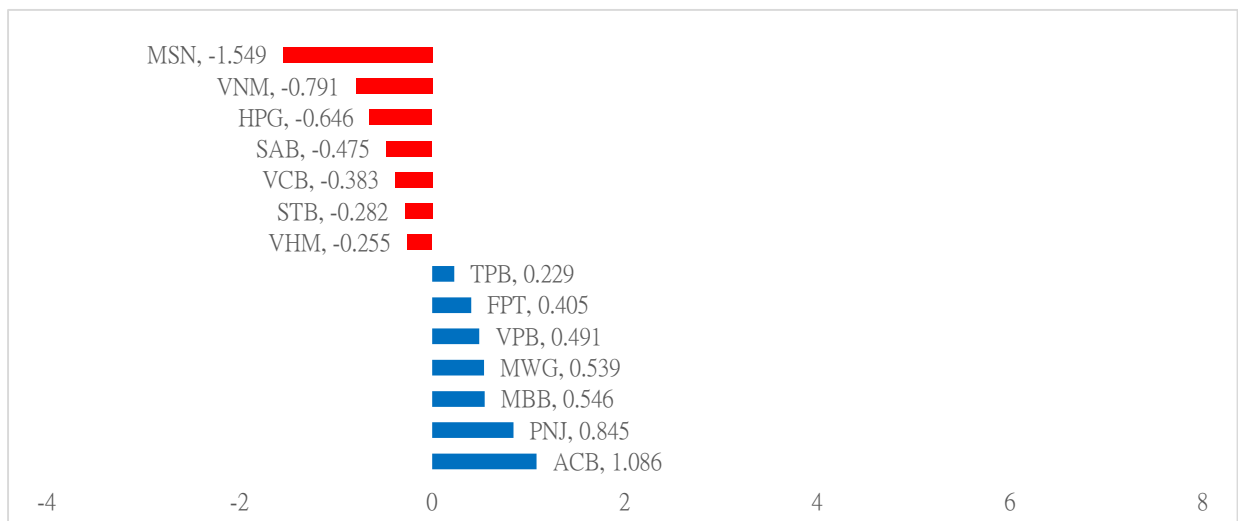


	VN30F2206-Daily	VN30F2206-1H
趨勢	下跌	上漲
支撐 1	1200	1260
支撐 2	1140	1255
阻力 1	1321	1291
阻力 2	1413	1301

VN30-INDEX 指數走勢

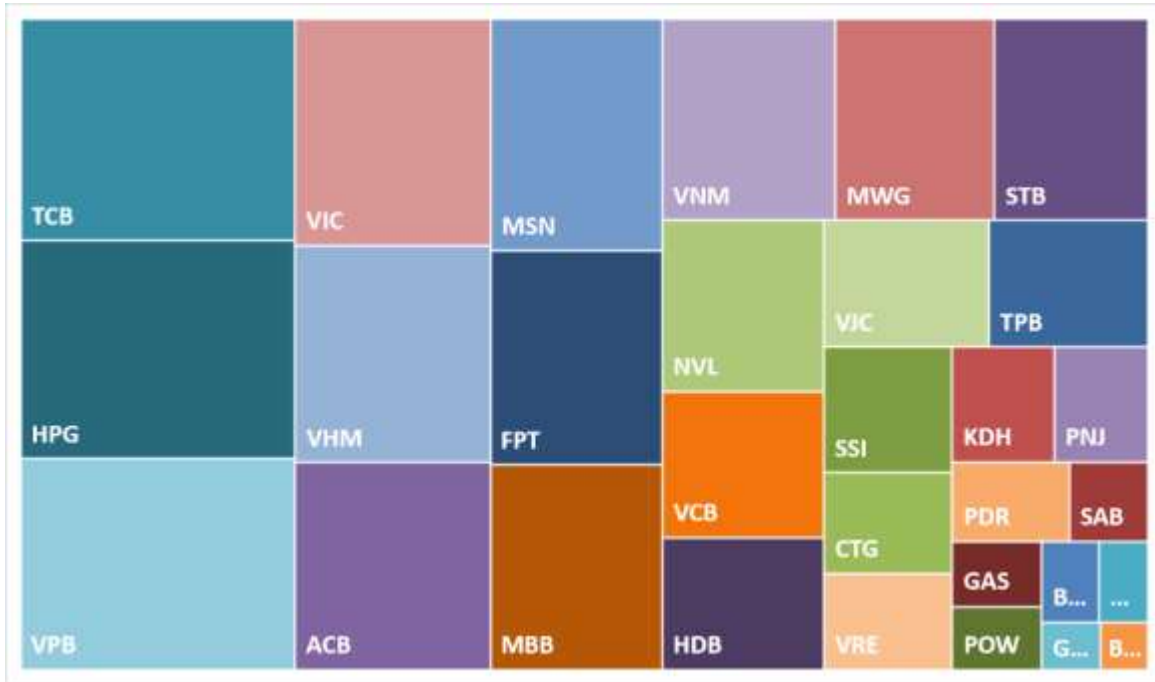
VN30-Index 收盤下跌 0.08%，其中 MSN、VNM 和 HPG 對指數的負面影響最大。相比之下，ACB、PNJ 和 MBB 對指數的漲幅影響最大。

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
20/05/2022	1,283.0	309,709	18,983
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

日期	VN30F2111	交易量	持倉量
20/05/2022	1274.5	29,122	11,008
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

日期	VN30F2112	交易量	持倉量
20/05/2022	1,274.1	107	152
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

日期	VN30F2203	交易量	持倉量
20/05/2022	1271.5	62	123
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

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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%	34,500	174,519	15.2	2.0	2,199	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	41,400	26,618	22.0	2.5	1,226	33%	57,500	32,455
CTG	越南工商股份銀行	金融	1.5%	25,900	124,469	10.1	1.3	6,201	26%	42,535	23,500
ACB	亞洲商業股份銀行	金融	5.5%	29,050	78,492	7.5	1.6	4,776	30%	38,200	27,500
PLX	越南油氣集團	能源	0.4%	40,500	51,459	20.8	2.0	2,216	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	50,200	37,265	19.6	1.7	1,703	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.2%	97,500	89,134	18.9	4.6	2,605	49%	118,900	78,609
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	104,500	200,008	20.5	3.7	869	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	13,776	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,350	48,997	7.6	1.6	3,979	16%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.6%	37,650	168,406	5.1	1.7	21,368	22%	58,400	35,750
MBB	軍隊貿易股份銀行	金融	4.6%	27,000	102,015	7.5	1.6	14,383	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	5.0%	107,800	152,714	15.3	5.6	1,149	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%	134,000	98,091	19.1	4.4	1,860	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	77,800	151,689	35.9	4.2	4,090	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	106,000	25,691	19.5	3.2	1,167	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	23,700	94,800	21.6	1.9	2,362	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	53,800	36,135	19.4	4.9	3,973	2%	73,221	50,990
TPB	Tien Phong 股份商業銀行	金融	2.2%	31,400	49,667	9.5	1.8	4,660	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%	156,500	100,361	26.2	4.7	176	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.6%	28,450	28,244	9.4	1.9	11,022	37%	57,700	23,781
STB	西貢商信銀行 (sacombank)	金融	3.2%	21,600	40,721	10.3	1.1	16,503	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.7%	35,700	125,340	6.5	1.3	7,657	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	75,300	356,358	15.5	3.0	1,241	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.6%	66,800	290,872	7.6	2.3	4,512	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.9%	77,800	296,724	#N/A N/A	2.8	2,826	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	796	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	68,100	142,326	15.5	4.4	2,614	54%	93,600	65,200
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	30,600	136,031	7.9	1.6	18,380	18%	41,050	28,950
VRE	Vincom Retail 股份公司	房地產	1.9%	27,350	62,148	68.2	2.0	4,984	31%	37,000	25,100



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