

市場的上漲趨勢加強

2022/05/30

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	1322.5	21.6	255,624	16/06	20
VN30F2201	1324.0	25.5	528	21/07	55
VN30F2203	1323.8	27.2	96	15/09	111
VN30F2206	1317.9	23.0	169	15/12	202

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	255,624	-8.5%	28,555	
VN30F2201	528	-13.3%	264	
VN30F2203	96	140.0%	126	
VN30F2206	169	-66.7%	611	

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	-13.2	-8.6	-4.6
VN30F2201	-11.7	-8.6	-3.1
VN30F2203	-11.9	-12.9	1.0
VN30F2206	-17.8	-14.6	-3.2

源自: Bloomberg - YSVN

合約走勢

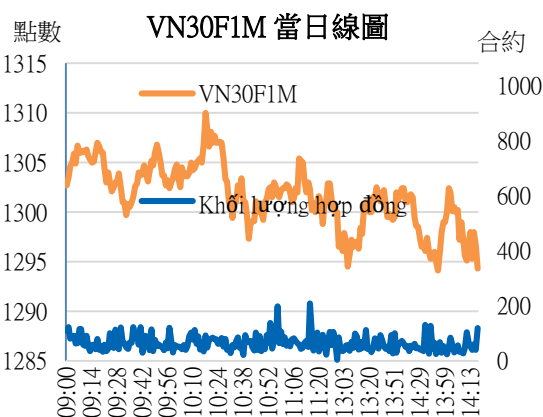
- 4 個期貨合約繼續延續上漲勢頭，漲幅為 22-27 點。與 VN30-Index 相比，VN30F2206 的基差錄得超過負 13 點。
- VN30F2206 交易量比前一交易日減少 9%，VN30F2207 減少 13%，VN30F2209 增加 140%，VN30F2212 減少 67%。

VN30F1M 的評估

- VN30F2206 繼續上漲，RSI 指標在 30 分鐘幀內仍處於超買區域，顯示上漲慣性仍然存在。同時，VN30F2206 可能在 1331-1333 點附近區域，以完成上漲第 3 波。因此，調整第 4 波將在 1310-1315 點的支撐位。
- 在日線圖上，當日的短期趨勢轉為上漲趨勢。

投資策略

當天策略 (Intraday)	投資者考慮在 1331-1333 點開設空頭，停損於 1337 點，止盈在 1310-1315 點。
主要短期 趨勢策略 (Daily)	投資者考慮在 1310-1315 點附近開設多頭，停損於 1303 點，止盈在 1335-1340 點附近。



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VN30F1M 合約走勢圖

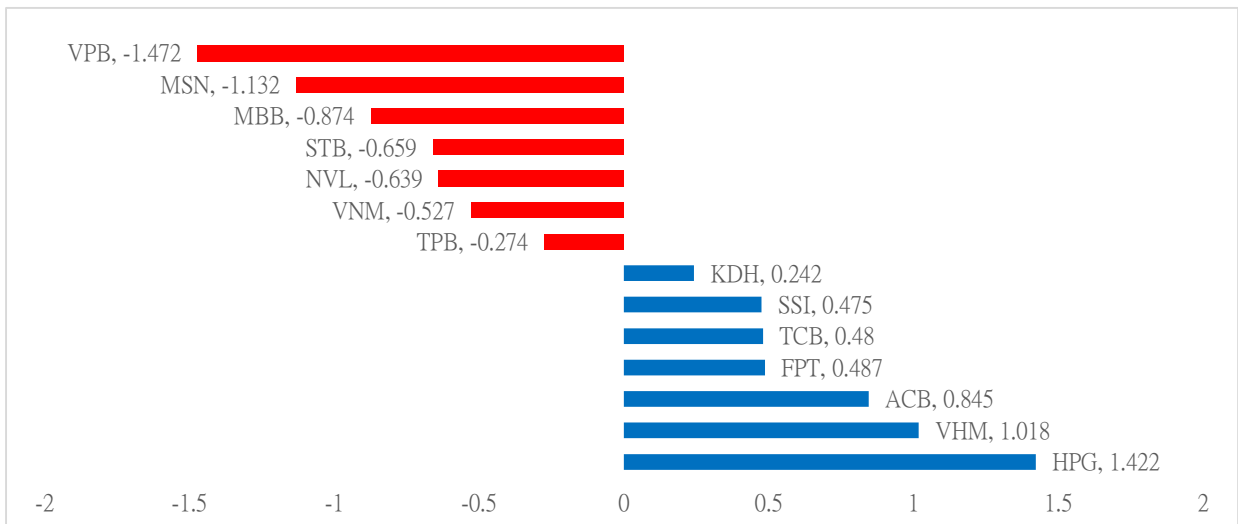


	VN30F2206-Daily	VN30F2206-1H
趨勢	上漲	上漲
支撐 1	1200	1297
支撐 2	1140	1295
阻力 1	1340	1310
阻力 2	1413	1330

VN30-INDEX 指數走勢

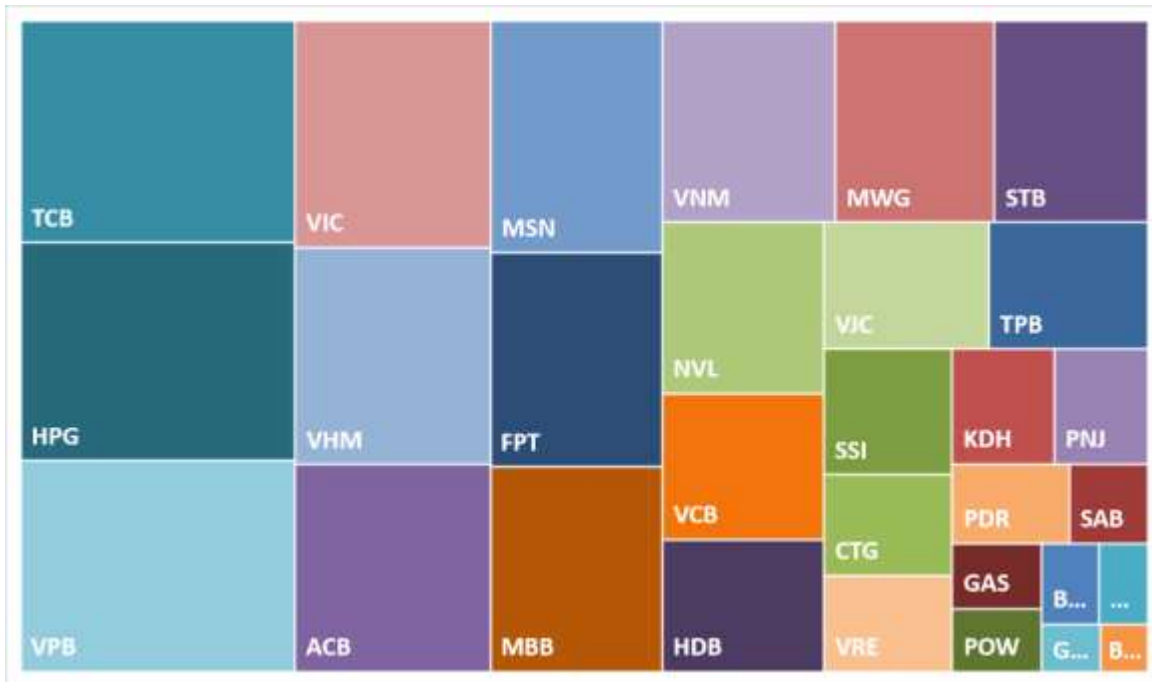
VN30 -Index 收盤上漲 2%，其中 HPG、VHM 和 ACB 對指數的漲幅影響最大。相比之下，VPB、MSN 和 MBB 對指數的負面影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



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
27/05/2022	1,322.5	255,624	28,555
26/05/2022	1,300.9	279,405	28,555
25/05/2022	1,299.3	318,793	29,617
23/05/2022	1,267.0	389,720	28,239
20/05/2022	1,253.1	324,795	29,476
19/05/2022	1,276.8	317,137	26,517
18/05/2022	1,283.0	309,709	18,983
17/05/2022	1,281.0	411,644	18,983

日期	VN30F2111	交易量	持倉量
27/05/2022	1324	528	264
26/05/2022	1298.5	609	264
25/05/2022	1300.4	709	341
23/05/2022	1266	878	268
20/05/2022	1251	822	163
19/05/2022	1267.8	461	149
18/05/2022	1274.5	29,122	11,008
17/05/2022	1281.5	15,832	11,008

日期	VN30F2112	交易量	持倉量
27/05/2022	1,323.8	96	126
26/05/2022	1,296.6	40	126
25/05/2022	1,298.4	185	126
23/05/2022	1,243.0	86	151
20/05/2022	1,250.5	153	161
19/05/2022	1,274.0	161	154
18/05/2022	1,274.1	107	152
17/05/2022	1,286.8	109	152

日期	VN30F2203	交易量	持倉量
27/05/2022	1317.9	169	611
26/05/2022	1294.9	507	611
25/05/2022	1295.9	125	144
23/05/2022	1260	120	172
20/05/2022	1249.7	60	138
19/05/2022	1263.2	31	138
18/05/2022	1271.5	62	123
17/05/2022	1285.3	30	123

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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%	35,300	178,566	15.6	2.1	2,056	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	42,550	27,357	22.7	2.6	1,204	32%	57,500	33,727
CTG	越南工商股份銀行	金融	1.5%	27,000	129,755	10.6	1.3	5,669	26%	42,535	23,500
ACB	亞洲商業股份銀行	金融	5.7%	31,800	85,922	8.3	1.8	4,376	30%	38,200	27,500
PLX	越南油氣集團	能源	0.4%	42,600	54,127	21.8	2.1	1,966	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	53,600	39,789	21.2	1.8	1,716	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.8%	111,800	102,207	21.7	5.3	2,657	49%	118,900	79,000
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	110,000	210,535	21.5	3.9	827	3%	128,400	80,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,350	31,264	15.5	1.1	12,893	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	25,800	51,915	8.0	1.7	3,615	16%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.9%	35,450	158,565	4.8	1.6	22,088	21%	58,400	33,050
MBB	軍隊貿易股份銀行	金融	4.6%	28,000	105,793	7.7	1.7	13,006	23%	34,900	24,100
MSN	Masan 集團股份公司	必需消費品	4.9%	110,000	155,831	15.6	5.7	1,147	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.9%	146,700	107,363	20.9	4.8	1,776	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	78,400	152,863	36.2	4.2	4,066	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	122,300	29,641	22.5	3.7	1,095	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	25,500	102,000	23.2	2.1	2,340	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	54,300	36,470	19.6	5.0	3,829	2%	73,221	50,800
TPB	Tien Phong 股份商業銀行	金融	2.2%	32,300	51,091	9.8	1.9	4,137	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%	154,000	98,757	25.8	4.6	180	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.6%	29,900	29,684	9.9	2.0	12,053	35%	57,700	25,050
STB	西貢商信銀行 (sacombank)	金融	3.1%	22,250	41,946	10.6	1.2	16,356	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.7%	37,450	131,484	6.9	1.3	7,309	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	77,400	366,297	15.9	3.1	1,187	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.6%	69,700	303,499	7.9	2.3	4,422	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.6%	78,000	297,487	#N/A N/A	2.8	2,717	12%	112,444	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	127,000	68,785	351.4	4.0	775	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.8%	73,000	152,567	16.6	4.7	2,589	54%	93,600	65,200
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	31,100	138,254	8.0	1.6	17,236	18%	41,050	28,950
VRE	Vincom Retail 股份公司	房地產	2.0%	29,800	67,715	74.3	2.2	4,609	31%	37,000	25,100



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