

市場可能會形成收窄的基差

2022/04/04

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	1525.0	29.0	157,140	21/04	20
VN30F2201	1518.2	24.1	448	19/05	48
VN30F2203	1518.0	23.1	131	16/06	76
VN30F2206	1520.1	28.6	100	15/09	167

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	157,140	69.8%	31,071	
VN30F2201	448	171.5%	198	
VN30F2203	131	424.0%	557	
VN30F2206	100	354.5%	139	

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	-17.5	-12.5	-4.9
VN30F2201	-24.3	-12.5	-11.7
VN30F2203	-24.5	-13.6	-10.8
VN30F2206	-22.4	-17.0	-5.3

源自: Bloomberg - YSVN

合約走勢

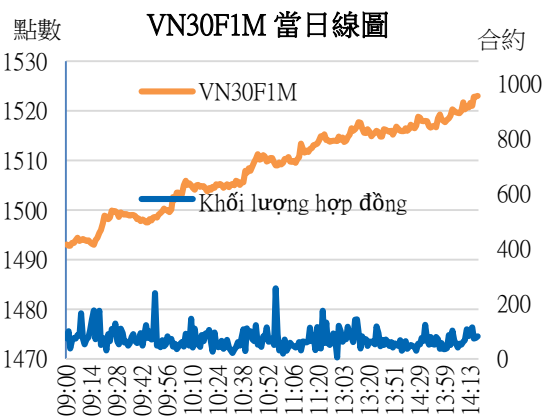
- 4 個期貨合約收盤強勁上漲 23-29 點。與 VN30-Index 相比，VN30F2204 的基差錄得超過負 17 點。
- VN30F2204 的交易量比前一交易日增加 70%，VN30F2205 增加近 172%，VN30F2206 增加 424%，而 VN30F2209 增加 355%。

VN30F1M 的評估

- VN30F2204 的價格圖表正在逼近 1529-1532 點的潛在阻力位，對應 100% 斐波那契投影和 2022 年 2 月末的舊頂。然而，基差與指數大幅貼現，因此可能會出現基差收窄。同時，跟隨艾略特波浪形態，VN30F2204 正在處於上漲第 3 波，因此上漲勢頭的空間仍存在。短期技術調整可能出現在上漲趨勢中。1522-1525 點是 VN30F2204 的附近支撐位。
- 在日線圖上，VN30F2204 趨勢上漲，支撐在 1481 點。

投資策略

當天策略 (Intraday)	投資者考慮在 1522-1525 點開設多頭，停損於 1521 點。 空頭倉位考慮在 1531 點或 1541 點的潛在阻力位開設。
主要短期 趨勢策略 (Daily)	投資者應考慮在 1515-1519 點的調整區間開設多頭，停損於 1508 點。



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

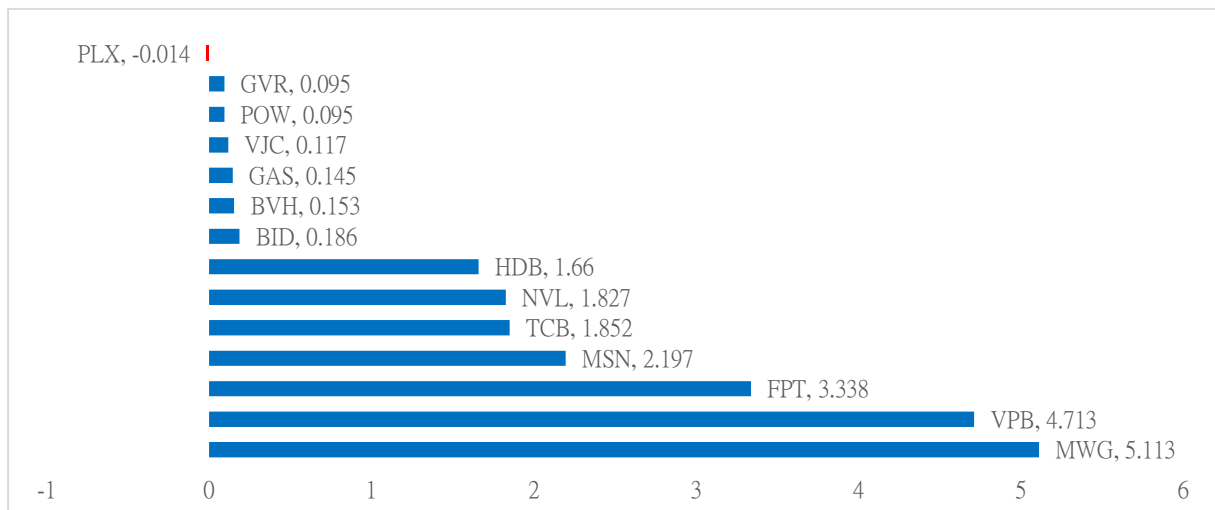


	VN30F2112-Daily	VN30F2112-1H
趨勢	上漲	上漲
支撐 1	1515	1525
支撐 2	1481	1515
阻力 1	1541	1531
阻力 2	1550	1541

VN30-INDEX 指數走勢

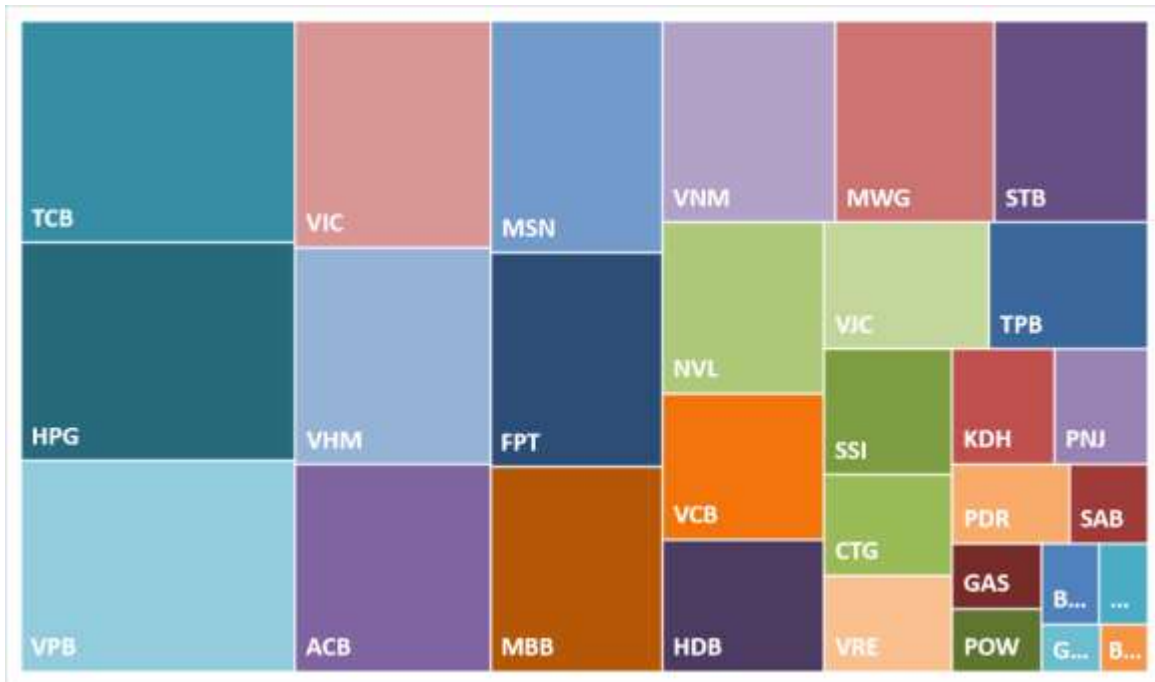
VN30-Index 收漲 2.25%，其中 MWG、VPB 和 FPT 對指數的積極影響最大。相比之下，僅有 PLX 是小幅下跌的股票。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



MWG 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
01/04/2022	1,496.0	92,519	31,071
31/03/2022	1,489.8	165,435	30,581
30/03/2022	1,493.4	100,343	30,478
29/03/2022	1,483.5	122,542	28,955
28/03/2022	1,494.0	118,347	29,488
25/03/2022	1,494.0	123,052	30,970
24/03/2022	1,497.2	135,207	29,914
23/03/2022	1,500.0	116,675	31,149

日期	VN30F2111	交易量	持倉量
01/04/2022	1494.1	165	198
31/03/2022	1488.5	401	193
30/03/2022	1491.3	222	159
29/03/2022	1480.3	218	146
28/03/2022	1492.9	178	127
25/03/2022	1494	219	157
24/03/2022	1493.6	230	198
23/03/2022	1497.6	124	145

日期	VN30F2112	交易量	持倉量
01/04/2022	1,494.9	25	557
31/03/2022	1,488.0	41	556
30/03/2022	1,489.2	57	553
29/03/2022	1,476.3	108	557
28/03/2022	1,489.2	19	559
25/03/2022	1,490.1	60	557
24/03/2022	1,494.0	75	573
23/03/2022	1,493.3	64	582

日期	VN30F2203	交易量	持倉量
01/04/2022	1491.5	22	139
31/03/2022	1486.5	65	144
30/03/2022	1486	29	145
29/03/2022	1476.7	30	158
28/03/2022	1489.6	34	144
25/03/2022	1489.5	40	142
24/03/2022	1489.9	13	142
23/03/2022	1495.2	31	145

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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%	43,500	220,046	20.8	2.6	3,270	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	52,800	33,947	29.6	3.3	1,580	33%	57,500	27,455
CTG	越南工商股份銀行	金融	1.7%	32,450	155,947	11.0	1.7	10,235	26%	42,535	28,700
ACB	亞洲商業股份銀行	金融	5.4%	33,050	89,299	9.3	2.0	6,037	30%	38,200	25,680
PLX	越南油氣集團	能源	0.5%	55,200	70,137	23.6	2.8	2,400	17%	65,900	47,800
BVH	Bao Viet 集團	金融	0.3%	61,500	45,653	24.6	2.2	900	26%	66,500	47,000
FPT	FPT 發展投資工藝股份公司	科技	5.9%	107,000	97,108	22.3	5.4	1,496	49%	110,600	66,609
GAS	越南氣體總公司 - 股份公司	公用服務	0.7%	108,300	207,281	24.7	4.1	1,062	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.7%	15,850	37,119	20.6	1.3	19,509	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	28,350	57,046	9.3	1.9	5,143	16%	33,950	20,800
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.0%	45,100	201,729	6.3	2.2	21,092	22%	58,400	34,333
MBB	軍隊貿易股份銀行	金融	4.9%	32,950	124,496	9.8	2.1	17,594	23%	34,900	20,815
MSN	Masan 集團股份公司	必需消費品	4.8%	142,200	167,872	19.6	5.1	1,103	28%	175,000	88,500
MWG	世界移動通信投資股份公司	非必需消費品	4.8%	145,800	106,729	21.0	5.1	1,168	49%	149,300	85,667
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	80,100	154,627	41.9	4.4	3,415	6%	94,351	45,066
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.5%	110,500	25,124	24.4	4.2	950	49%	113,500	83,800
GVR	越南橡膠工業集團	原材料	0.4%	34,000	136,000	32.0	2.8	2,148	1%	43,300	22,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	89,500	44,103	24.0	6.3	3,583	2%	99,800	54,700
TPB	Tien Phong 股份商業銀行	金融	2.7%	40,150	63,507	12.2	2.4	6,494	30%	44,000	19,852
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.8%	159,000	101,964	27.8	4.8	156	63%	189,000	139,800
SSI	SSI 西貢證券股份公司	金融	2.1%	42,000	41,696	15.2	2.9	10,839	38%	57,700	20,578
STB	西貢商信銀行 (sacombank)	金融	4.1%	31,700	59,761	17.0	1.7	25,108	21%	36,700	20,900
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	49,550	173,966	9.6	1.9	8,485	22%	58,600	39,100
VCB	越南外商貿易股份銀行	金融	3.1%	82,100	388,540	16.4	3.5	1,504	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	5.5%	75,800	330,061	8.4	2.6	4,873	24%	93,769	73,400
VIC	Vingroup 集團股份公司	房地產	6.1%	81,200	309,692	#N/A N/A	3.1	3,412	13%	129,689	77,000
VJC	Vietjet 越捷航空股份公司	工業	2.7%	140,500	76,096	61.9	4.5	881	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.9%	80,900	169,077	17.9	5.1	2,254	54%	104,500	73,400
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.3%	37,200	165,372	14.0	2.1	14,519	18%	40,722	24,556
VRE	Vincom Retail 股份公司	房地產	1.7%	33,450	76,009	57.8	2.5	7,380	30%	37,000	25,100



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元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh
研究分析經理
+84 28 3622 6868 ext 3826
minh.nguyen@yuanta.com.vn

Lý Thị Hiền
研究分析主管
+84 28 3622 6868 ext 3908
hien.ly@yuanta.com.vn

Quách Đức Khánh
研究分析副主管
+84 28 3622 6868 ext 3833
khanh.quach@yuanta.com.vn

Khổng Hữu Hiệp
高級分析專員
+84 28 3622 6868 ext 3912
hiep.khong@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng
高級分析專員
+84 28 3622 6868 ext 3832
hong.nguyen@yuanta.com.vn

Phạm Tấn Phát
高級分析專員
+84 28 3622 6868 ext 3880
phat.pham@yuanta.com.vn

個人客戶業務部

Phạm Đắc Thành
北部分行經理
+84 28 3622 6868 ext 3416
thanh.pham@yuanta.com.vn

Võ Thị Thu Thủy
平陽分行經理
+84 28 3622 6868 ext 3505
thuy.vo@yuanta.com.vn

Lương Kỳ Ty
堤岸分行經理
+84 28 3622 6868 ext 3653
ty.luong@yuanta.com.vn

Bùi Quốc Phong
同奈分行經理
+84 28 3622 6868 ext 3701
phong.bui@yuanta.com.vn

Võ Đình Tuấn
峴港分行經理
+84 28 3622 6868 ext 3301
tuan.vo@yuanta.com.vn

Nguyễn Việt Quang
河內分行經理
+84 28 3622 6868 ext 3404
quang.nguyen@yuanta.com.vn

Đinh Thị Thu Cúc
頭頓分行經理
+84 28 3622 6868 ext 3203
cuc.dinh@yuanta.com.vn



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