

基差顯著收窄

2022/04/21

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	1440.0	-14.1	225,358	21/04	3
VN30F2201	1439.0	-18.8	14822	19/05	31
VN30F2203	1441.1	-18.9	238	16/06	59
VN30F2206	1440.0	-25.1	170	15/09	150

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	225,358	17.2%	37,973	
VN30F2201	14,822	20.5%	10890	
VN30F2203	238	25.3%	770	
VN30F2206	170	33.9%	251	

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	4.5	13.5	-9.0
VN30F2201	3.5	13.5	-10.0
VN30F2203	5.6	19.4	-13.8
VN30F2206	4.5	24.5	-20.0

源自: Bloomberg - YSVN

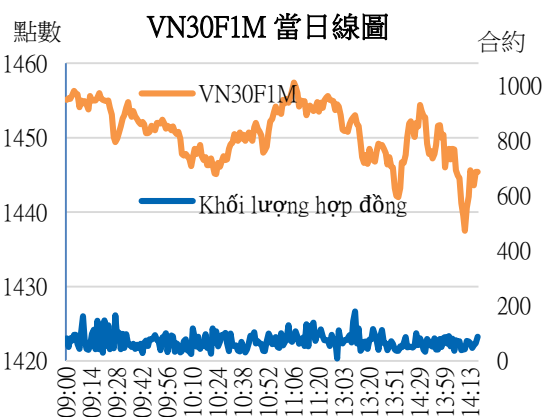
合約走勢

- 4 個期貨合約收跌 14-25 點。與 VN30-Index 相比，VN30F2204 的基差錄得 4.5 點的正差。
- VN30F2204 的成交量比前一交易日減少 2%，VN30F2205 增加 373%，而 VN30F2206 增加 150%，VN30F2209 增加 38%。

VN30F1M 的評估

- VN30F2204 繼續下跌，價格圖表處於下跌第 5 波。價格已突破 1443 點，因此該第 5 波的下一個目標是 1431-1433 點。RSI 在超賣區域形成上漲背離，顯示下跌慣性仍然存在。預計 VN30F2204 將在 1431-1463 點探索移動，再給出下一個信號。
- 在日線圖上，VN30F2204 處於下跌趨勢，支撐於 1420-1440 點附近，並可能在該區域形成短期底部。

投資策略



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

當天策略 (Intraday)

短期 VN30F2204 考慮在 1431-1433 點開設多頭，停損於 1430 點，止盈在 1445-1450 點。
空頭倉位考慮在 1458-1463 點開設，停損於 1464 點。

主要短期 趨勢策略 (Daily)

由於 VN30F2204 即將到期，因此投資者應保持觀察，並等待 VN30F2205 調整開設。

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VN30F1M 合約走勢圖

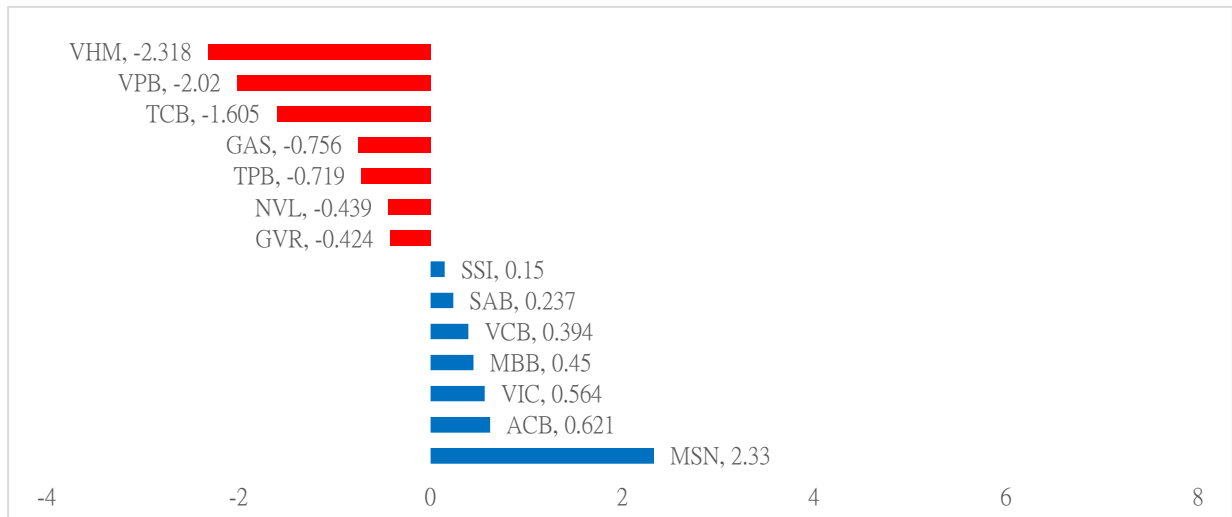


	VN30F2204-Daily	VN30F2204-1H
趨勢	下跌	下跌
支撐 1	1441	1435
支撐 2	1400	1431
阻力 1	1488	1455
阻力 2	1524	1460

VN30-INDEX 指數走勢

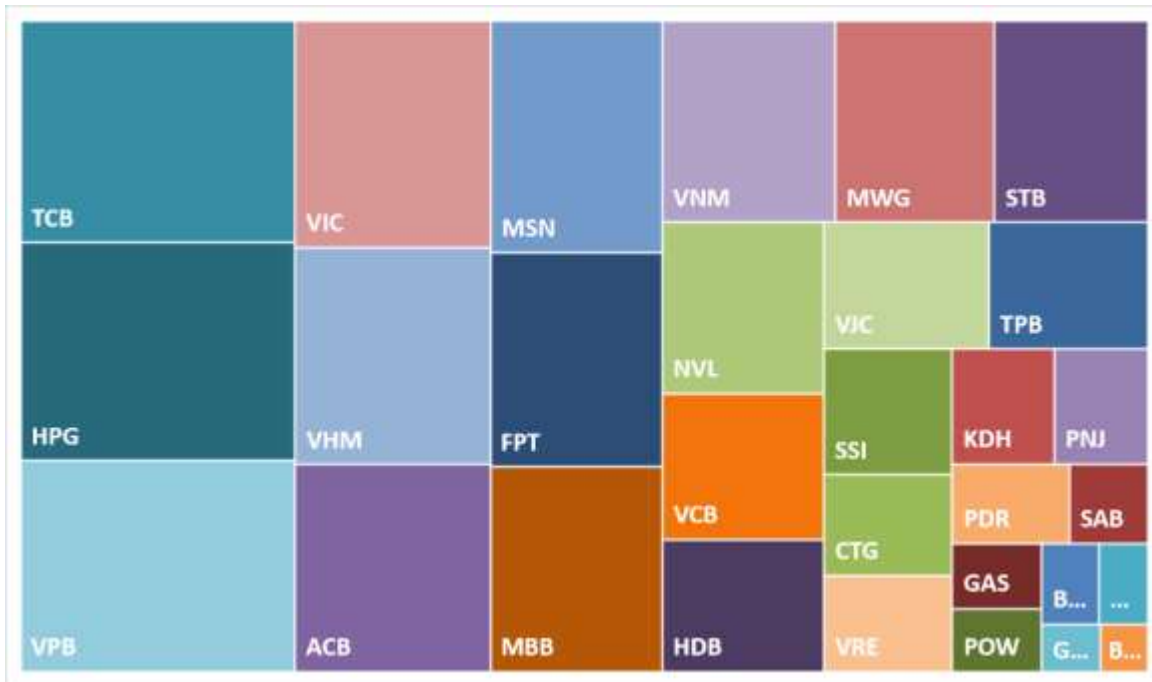
VN30-Index 收跌 0.35%，其中 VHM、VPB 和 TCB 對指數的負面影響最大。相比之下，MSN、ACB 和 VIC 為 VN30-Index 的漲幅貢獻近 3.5 點。

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
20/04/2022	1,454.1	192,235	37,973
19/04/2022	1,473.1	195,995	39,358
18/04/2022	1,492.6	168,960	39,358
15/04/2022	1,512.5	128,856	40,928
14/04/2022	1,519.7	133,661	38,438
13/04/2022	1,509.4	168,130	39,176
12/04/2022	1,523.9	135,137	36,419
11/04/2022	1,523.9	135,137	36,419

日期	VN30F2111	交易量	持倉量
20/04/2022	1457.8	12,304	10,890
19/04/2022	1479	2,584	2,048
18/04/2022	1493	1,417	2,048
15/04/2022	1511	641	1,495
14/04/2022	1518	632	1,254
13/04/2022	1508.3	444	927
12/04/2022	1523.9	253	907
11/04/2022	1523.9	253	907

日期	VN30F2112	交易量	持倉量
20/04/2022	1,460.0	190	770
19/04/2022	1,478.0	76	724
18/04/2022	1,490.2	88	724
15/04/2022	1,510.9	43	722
14/04/2022	1,515.1	109	716
13/04/2022	1,506.1	215	719
12/04/2022	1,520.0	113	720
11/04/2022	1,520.0	113	720

日期	VN30F2203	交易量	持倉量
20/04/2022	1465.1	127	251
19/04/2022	1473.4	92	265
18/04/2022	1480.3	134	265
15/04/2022	1509.7	21	288
14/04/2022	1508.3	33	287
13/04/2022	1503	62	285
12/04/2022	1518.1	49	277
11/04/2022	1518.1	49	277

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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%	37,950	191,971	18.2	2.3	2,812	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.6%	49,900	32,083	28.0	3.1	1,214	33%	57,500	29,455
CTG	越南工商股份銀行	金融	1.6%	28,700	137,925	9.8	1.5	8,422	26%	42,535	28,550
ACB	亞洲商業股份銀行	金融	5.5%	31,900	86,192	9.0	1.9	6,173	30%	38,200	25,680
PLX	越南油氣集團	能源	0.5%	51,300	65,181	21.9	2.6	2,446	17%	65,900	47,800
BVH	Bao Viet 集團	金融	0.4%	64,000	47,509	25.1	2.2	1,228	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.5%	112,000	101,646	23.4	5.7	1,946	49%	118,900	69,304
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	106,600	204,027	24.3	4.0	973	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	13,050	30,561	17.0	1.1	15,406	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.7%	25,750	51,814	8.5	1.8	4,770	16%	33,950	20,800
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.0%	43,200	193,230	6.0	2.1	21,212	22%	58,400	40,200
MBB	軍隊貿易股份銀行	金融	4.6%	29,500	111,460	8.8	1.9	17,773	23%	34,900	21,556
MSN	Masan 集團股份公司	必需消費品	5.3%	124,300	176,089	20.6	5.4	1,112	28%	145,833	78,000
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	156,000	114,196	22.5	5.5	1,546	50%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	81,400	157,136	42.6	4.5	3,921	7%	94,351	59,637
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	118,900	28,817	26.3	4.5	1,161	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.4%	32,550	130,200	31.3	2.7	2,114	1%	43,300	22,700
PDR	Phat Dat 開發房地產股份公司	房地產	0.9%	63,500	42,650	23.0	6.0	4,681	2%	73,221	49,919
TPB	Tien Phong 股份商業銀行	金融	2.5%	35,500	56,152	10.7	2.2	5,890	30%	44,000	19,852
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	172,000	110,300	30.1	5.2	167	63%	174,900	139,800
SSI	SSI 西貢證券股份公司	金融	1.8%	35,200	34,945	12.7	2.4	9,426	38%	57,700	20,578
STB	西貢商信銀行 (sacombank)	金融	3.7%	27,550	51,938	14.8	1.5	19,524	21%	36,700	20,900
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	43,050	151,145	8.4	1.6	8,352	22%	58,600	39,100
VCB	越南外商貿易股份銀行	金融	3.1%	78,400	371,029	16.9	3.4	1,400	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	5.1%	66,800	290,872	7.4	2.3	4,121	24%	93,769	65,700
VIC	Vingroup 集團股份公司	房地產	6.2%	79,300	302,445	#N/A N/A	2.9	3,512	13%	129,689	77,000
VJC	Vietjet 越捷航空股份公司	工業	2.9%	142,000	76,909	765.6	4.6	888	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.8%	75,600	158,001	16.7	4.8	2,486	54%	101,000	73,400
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.3%	35,200	156,481	13.3	2.0	17,747	18%	41,050	25,583
VRE	Vincom Retail 股份公司	房地產	1.6%	30,650	69,647	53.0	2.3	5,735	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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