

## 市場出現短期調整階段

2022/04/22

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
VN30F2203	1435.3	-4.7	210,284	21/04	0
VN30F2204	1450.0	11.0	26273	19/05	28
VN30F2206	1450.0	8.9	151	16/06	56
VN30F2209	1450.0	10.0	80	15/09	147

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2203	210,284	-7.1%	34,045	
VN30F2204	26,273	76.2%	15790	
VN30F2206	151	-36.6%	791	
VN30F2209	80	-52.9%	252	

源自 : Bloomberg - YSVN

合約的基差變動			
	基差	前一盤	+/-
單位	點數	點數	點數
VN30F2203	8.4	4.5	3.9
VN30F2204	23.1	4.5	18.6
VN30F2206	23.1	5.6	17.5
VN30F2209	23.1	4.5	18.6

源自 : Bloomberg - YSVN

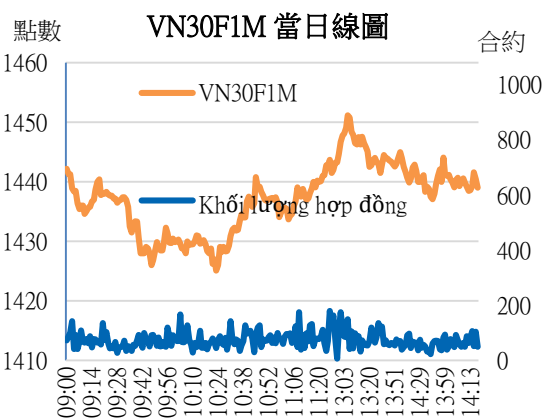
### 合約走勢

- 3 個期貨合約收盤上漲 9-11 點，VN30F2204 下跌近 5 點。與 VN30-Index 相比，VN30F2205 的基差錄得超過 23 點的正差。
- VN30F2204 交易量比前一交易日減少 7%，VN30F2205 增加 76%，而 VN30F2206 減少 37%，VN30F2209 減少 53%。

### VN30F1M 的評估

- VN30F2205 從 1530 點恢復至上漲。與此同時，布林帶也在橫盤整理，價格走勢圖向上中線，顯示在近期的深度下跌後出現調整和恢復的階段。因此，VN30F2205 可繼續橫盤調整在 1455-1462 點的阻力位以上，則支撐於 1440-1442 點以下附近。
- 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



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#### 當天策略 (Intraday)

短期 VN30F2205 考慮在 1440 點開設多頭，停損於 1435 點，止盈在 1450 點和超過 1458 點。

空頭倉位考慮在 1458-1460 點開設，停損於 1465 點。

#### 主要短期 趨勢策略 (Daily)

投資者持有觀察倉並等待 VN30F2205 恢復時在該合約開倉。

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### VN30F1M 合約走勢圖

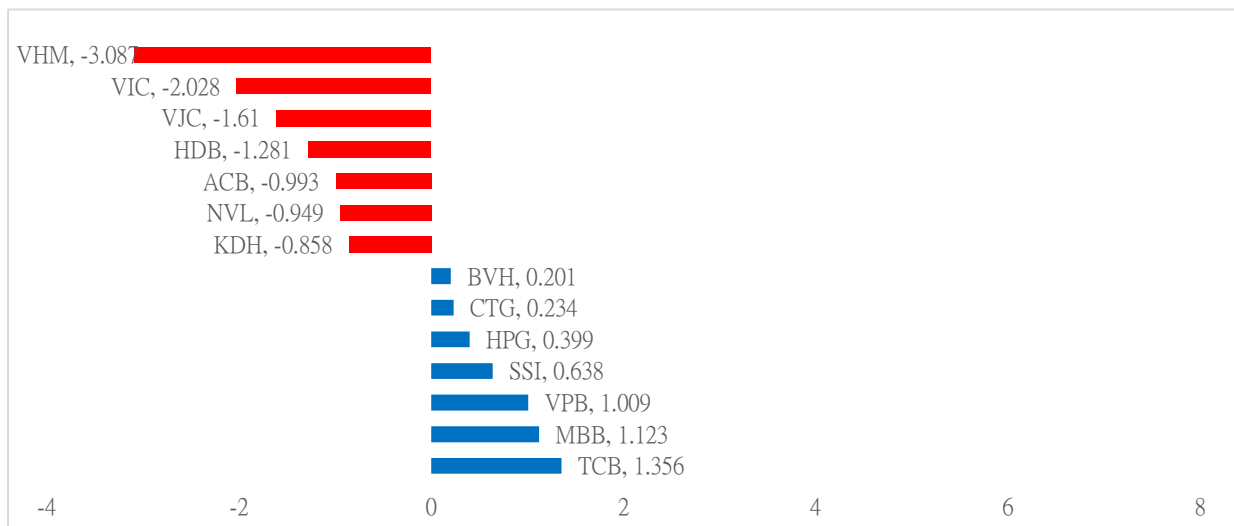


	VN30F2205-Daily	VN30F220-1H
<b>趨勢</b>	下跌	橫盤
<b>支撐 1</b>	1420	1440
<b>支撐 2</b>	1400	1435
<b>阻力 1</b>	1475	1454
<b>阻力 2</b>	1480	1460

### VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.6%，其中 VHM、VIC 和 VJC 對指數的負面影響最大。相比之下，TCB、MBB 和 VPB 對 VN30-Index 的漲幅貢獻近 3.5 點。

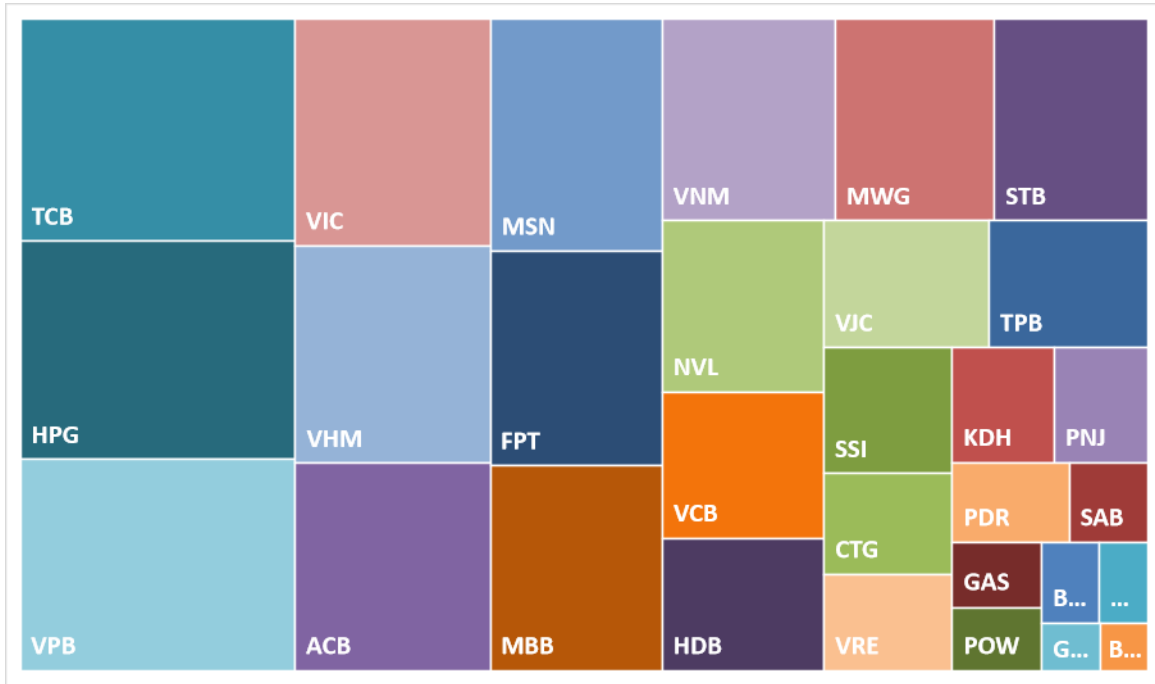
### VN30-INDEX 中最有影響力的成份股





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### VN30-INDEX 中的資本化



### TCB 的走勢圖





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期貨合約的價格，交易量和持倉量

日期	VN30F2203	交易量	持倉量
21/04/2022	1,440.0	226,301	34,045
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

日期	VN30F2204	交易量	持倉量
21/04/2022	1439	14,907	15,790
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

日期	VN30F2206	交易量	持倉量
21/04/2022	1,441.1	238	791
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

日期	VN30F2209	交易量	持倉量
21/04/2022	1440	170	252
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



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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%	38,500	194,753	18.5	2.3	2,786	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	48,000	30,861	26.9	3.0	1,215	33%	57,500	29,455
CTG	越南工商股份銀行	金融	1.6%	29,000	139,367	9.9	1.5	8,329	26%	42,535	28,400
ACB	亞洲商業股份銀行	金融	5.5%	31,500	85,111	8.9	1.9	6,214	30%	38,200	25,680
PLX	越南油氣集團	能源	0.5%	50,300	63,911	21.5	2.5	2,458	17%	65,900	47,800
BVH	Bao Viet 集團	金融	0.4%	66,500	49,364	26.0	2.3	1,267	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	1,990	49%	118,900	69,304
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	105,000	200,965	24.0	3.9	985	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	13,300	31,147	17.3	1.1	15,437	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.6%	24,900	50,104	8.2	1.7	4,770	16%	33,950	20,800
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.1%	43,350	193,901	6.0	2.1	21,137	22%	58,400	40,200
MBB	軍隊貿易股份銀行	金融	4.7%	30,000	113,350	8.9	1.9	17,784	23%	34,900	21,556
MSN	Masan 集團股份公司	必需消費品	5.3%	123,000	174,247	20.3	5.3	1,105	28%	145,833	78,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	155,500	113,830	22.4	5.4	1,562	50%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	80,100	154,627	41.9	4.4	3,939	7%	94,351	59,637
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	119,000	28,842	26.3	4.5	1,172	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.4%	30,500	122,000	29.3	2.5	2,133	1%	43,300	22,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	63,400	42,582	22.8	5.8	4,618	2%	73,221	49,919
TPB	Tien Phong 股份商業銀行	金融	2.5%	34,800	55,045	10.5	2.0	5,841	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%	169,700	108,825	29.7	5.1	170	63%	174,900	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	36,050	35,789	11.9	2.4	9,410	37%	57,700	20,578
STB	西貢商信銀行 (sacombank)	金融	3.8%	27,650	52,126	14.9	1.5	19,375	21%	36,700	20,900
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	43,600	153,076	8.5	1.7	8,415	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	4.9%	64,000	278,680	7.1	2.2	4,165	24%	93,769	64,000
VIC	Vingroup 集團股份公司	房地產	6.1%	77,500	295,580	#N/A N/A	2.9	3,499	13%	127,022	77,000
VJC	Vietjet 越捷航空股份公司	工業	2.8%	136,500	73,930	736.0	4.4	884	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	75,000	156,747	16.6	4.7	2,488	54%	99,900	73,400
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.4%	35,500	157,814	9.2	1.8	17,998	18%	41,050	25,583
VRE	Vincom Retail 股份公司	房地產	1.6%	30,500	69,306	52.7	2.3	5,711	30%	37,000	25,100



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