

市場繼續調整

2022/04/25

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	1445.0	-5.0	226,792	19/05	27
VN30F2201	1444.6	-8.4	532	16/06	55
VN30F2203	1447.9	-2.1	84	15/09	146
VN30F2206	1441.8		29	15/12	237

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	226,792	7.9%	34,045	
VN30F2201	532	-98.0%	21411	
VN30F2203	84	-44.4%	807	
VN30F2206	29	-63.8%	233	

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	0.7	-0.1	0.8
VN30F2201	0.3	-0.1	0.3
VN30F2203	3.6	26.1	-22.6
VN30F2206	-2.5	23.1	-25.7

源自: Bloomberg - YSVN

合約走勢

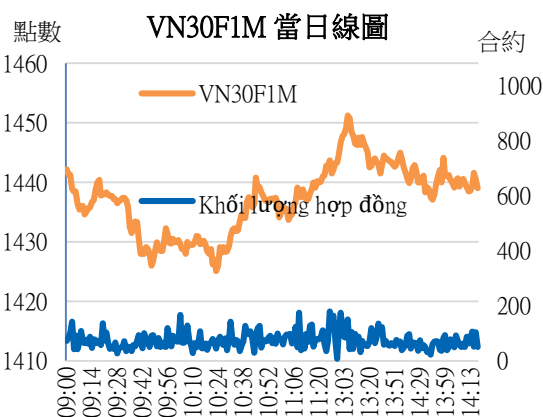
- 4 個期貨合約收盤下跌 2-8 點。與 VN30-Index 相比，VN30F2205 的基差略有正差。
- VN30F2204 交易量比前一交易日增加 8%，VN30F2205 減少 98%，而 VN30F2206 減少 44%，VN30F2209 減少 64%。

VN30F1M 的評估

- VN30F2205 處於強勁震盪的階段，價格走勢圖橫盤整理，呈三角形調整。根據上述模式，預計 VN30F2205 仍面臨在 1547-1553 點的短期阻力位，並可能繼續調整。同時，RSI 也在 50 以下橫盤整理，顯示下跌慣性依然強烈。
- 在日線圖上，VN30F2204 處於下跌趨勢，支撐於 1410-1420 點附近，並預計將在該區域形成短期底部。

投資策略

當天策略 (Intraday)	空頭倉位考慮在 1453-1455 點開設，停損於 1458 點，止盈在 1538-1540 點。 當 VN30F2205 貼現價低於當前價格區間（1412-1420 點）或價格超過 1458 點時，考慮開設多頭。
主要短期趨勢策略 (Daily)	投資者持有觀察倉位，並等待 VN30F2205 恢復開倉。



Pham Tan Phat

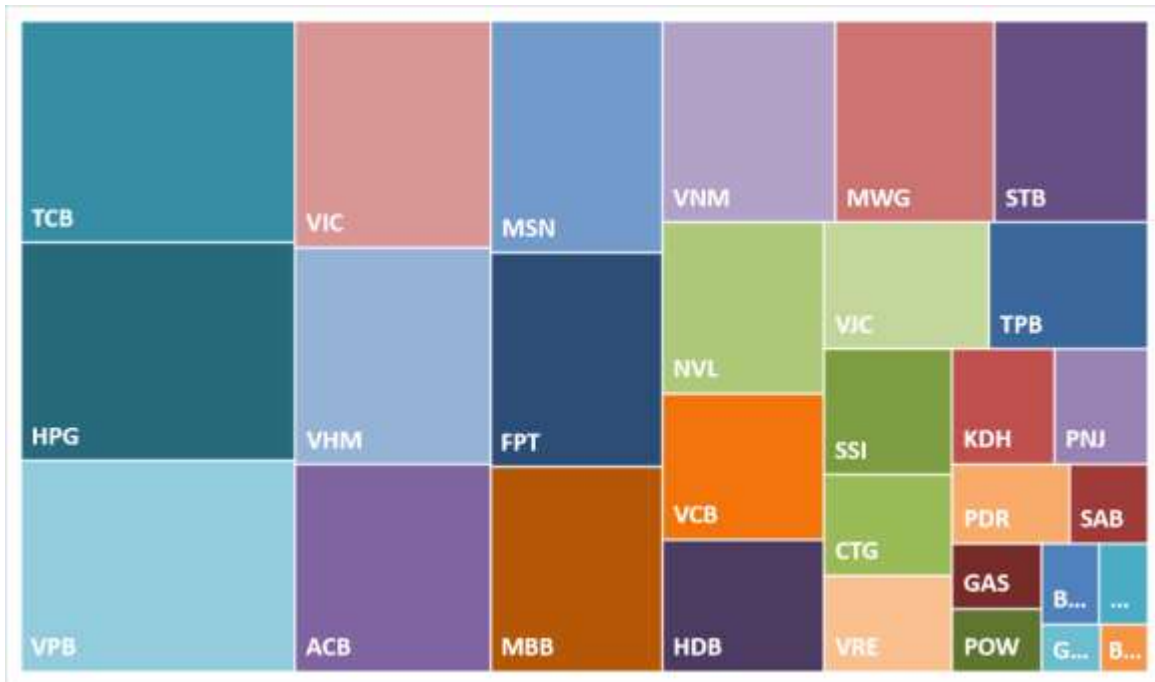
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VN30-INDEX 中的資本化



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
22/04/2022	1,426.8	210,564	34,045
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

日期	VN30F2111	交易量	持倉量
22/04/2022	1450	26,273	21,411
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

日期	VN30F2112	交易量	持倉量
22/04/2022	1,453.0	151	807
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

日期	VN30F2203	交易量	持倉量
22/04/2022	1450	80	233
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



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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	2,726	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	49,000	31,504	27.5	3.1	1,225	33%	57,500	29,455
CTG	越南工商股份銀行	金融	1.6%	29,400	141,289	10.0	1.5	8,185	26%	42,535	28,400
ACB	亞洲商業股份銀行	金融	5.6%	32,300	87,273	9.1	1.9	6,256	30%	38,200	25,680
PLX	越南油氣集團	能源	0.5%	50,100	63,657	21.4	2.5	2,480	17%	65,900	47,800
BVH	Bao Viet 集團	金融	0.3%	63,000	46,766	24.7	2.2	1,320	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.4%	111,100	100,829	23.2	5.6	2,036	49%	118,900	69,304
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	112,300	214,937	25.6	4.2	991	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	13,350	31,264	17.4	1.1	15,491	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.6%	25,150	50,607	8.3	1.7	4,779	16%	33,950	20,800
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.1%	43,800	195,914	6.1	2.2	21,190	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	17,733	23%	34,900	21,556
MSN	Masan 集團股份公司	必需消費品	5.2%	123,300	174,672	20.4	5.3	1,113	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%	155,800	114,049	22.5	5.5	1,586	50%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.1%	81,000	156,364	42.4	4.5	3,959	7%	94,351	59,637
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	115,000	27,872	21.1	3.5	1,190	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.4%	29,500	118,000	28.4	2.5	2,182	1%	43,300	22,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	64,900	43,590	23.4	6.0	4,574	2%	73,221	49,919
TPB	Tien Phong 股份商業銀行	金融	2.5%	35,200	55,678	10.6	2.0	5,778	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%	170,300	109,210	29.8	5.1	175	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	36,050	35,789	11.9	2.4	9,470	37%	57,700	20,578
STB	西貢商信銀行 (sacombank)	金融	3.9%	28,800	54,294	15.5	1.6	19,018	21%	36,700	20,900
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	44,100	154,831	8.6	1.7	8,475	22%	58,600	39,100
VCB	越南外商貿易股份銀行	金融	3.2%	82,200	389,013	17.7	3.6	1,389	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	4.9%	64,700	281,728	7.2	2.3	4,215	24%	93,769	63,900
VIC	Vingroup 集團股份公司	房地產	6.1%	77,700	296,343	#N/A N/A	2.9	3,516	13%	127,022	77,000
VJC	Vietjet 越捷航空股份公司	工業	2.8%	138,200	74,851	745.1	4.4	881	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	75,900	158,628	16.8	4.8	2,542	54%	99,900	73,400
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.6%	36,800	163,593	9.5	1.9	18,187	18%	41,050	25,583
VRE	Vincom Retail 股份公司	房地產	1.6%	30,900	70,215	53.4	2.3	5,714	31%	37,000	25,100



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