

強勁貼現的基差

2022/04/26

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	1353.1	-91.9	280,121	19/05	26
VN30F2201	1352.0	-92.6	720	16/06	54
VN30F2203	1350.1	-97.8	84	15/09	145
VN30F2206	1357.9	-83.9	97	15/12	236

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	280,121	23.5%	35,569	
VN30F2201	720	35.3%	833	
VN30F2203	84	0.0%	216	
VN30F2206	97	234.5%	14	

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	-13.3	0.7	-14.0
VN30F2201	-14.4	0.7	-15.1
VN30F2203	-16.3	3.6	-19.9
VN30F2206	-8.5	-2.5	-6.0

源自: Bloomberg - YSVN

合約走勢

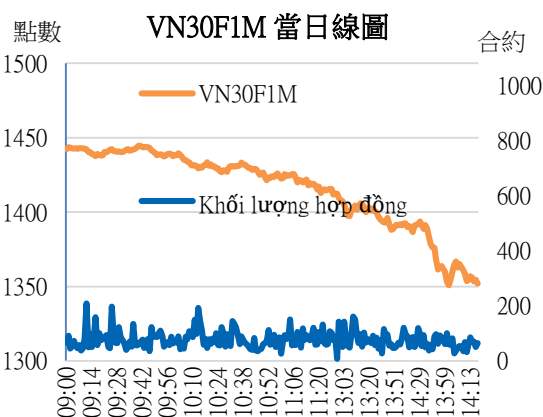
- 4 個期貨合約收跌 84-92 點。與 VN30-Index 相比，VN30F2205 的基差錄得超過負 13 點。
- VN30F2204 成交量比前一交易日增加 24%，VN30F2205 增加 35%，VN30F2212 增加 235%，而 VN30F2209 持平。

VN30F1M 的評估

- VN30F2205 延續下跌趨勢，價格走勢圖在 100% 斐波那契投影水平（即 1345 點）處於放緩跌勢的階段。同時，VN30F2205 跟隨波浪模式開啟 Z 字形調整，第 C 波發展。RSI 大幅下跌至超賣區，但尚未出現背離信號，因此短期下跌慣性仍然存在。
- 在日線圖上，VN30F2205 在 1314-1320 點的強勁支撐位。

投資策略

當天策略 (Intraday)	VN30F2205 測試 1345-1348 點開設多頭，停損於 1344 點，止盈在 1370 點。 空頭倉位考慮在 1473-1475 點開設，停損於 1476 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1473-1475 點開設空頭，停損於 1380 點，止盈在 1320 點。



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VN30F1M 合約走勢圖

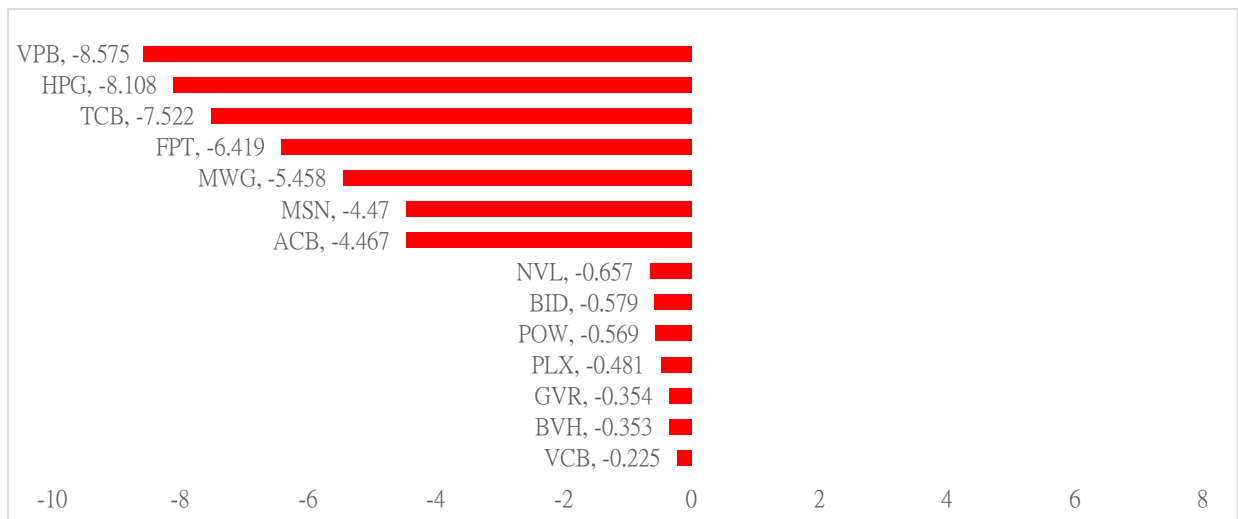


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	下跌
支撐 1	1345	1345
支撐 2	1315	1420
阻力 1	1430	1360
阻力 2	1500	1370

VN30-INDEX 指數走勢

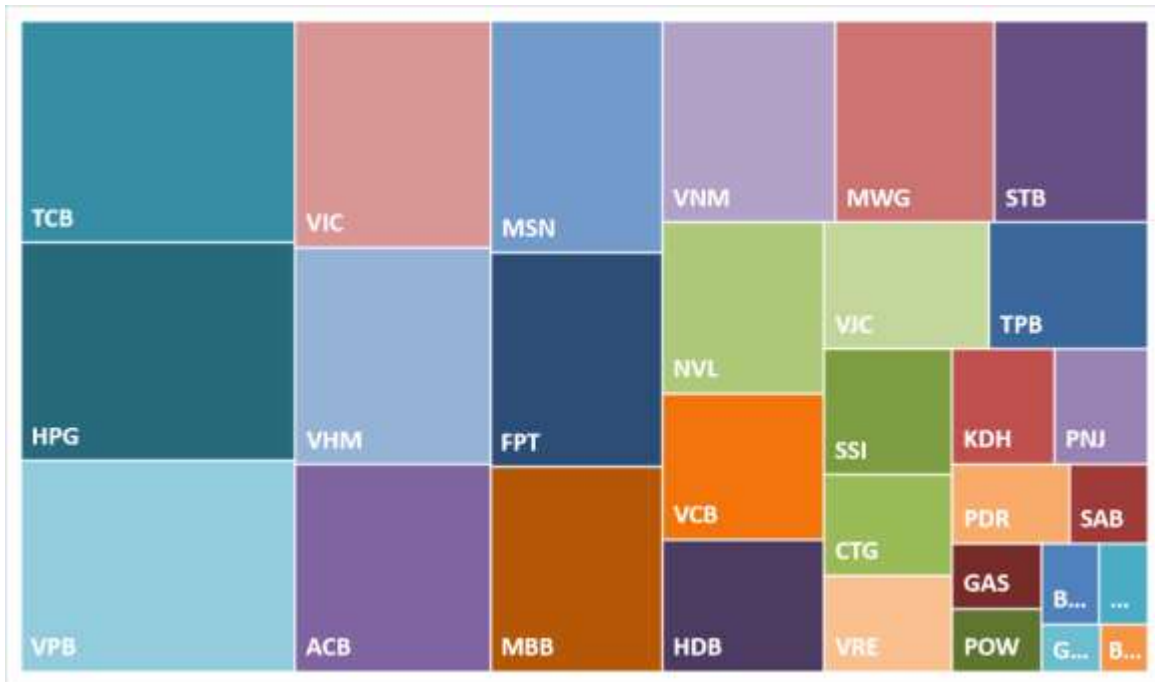
VN30-Index 收跌 5.4%，其中 VPB、STB 和 VCB 對指數的漲幅影響最大。相比之下，PNJ、FPT 和 BVH 對 VN30-Index 的負面影響最大。

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
25/04/2022	1,445.0	226,792	35,569
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

日期	VN30F2111	交易量	持倉量
25/04/2022	1444.6	532	833
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

日期	VN30F2112	交易量	持倉量
25/04/2022	1,447.9	84	216
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

日期	VN30F2203	交易量	持倉量
25/04/2022	1441.8	29	14
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



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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%	35,850	181,348	17.2	2.2	2,693	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	46,000	29,575	25.8	2.9	1,234	33%	57,500	31,000
CTG	越南工商股份銀行	金融	1.6%	27,350	131,437	9.3	1.4	7,985	26%	42,535	27,350
ACB	亞洲商業股份銀行	金融	5.5%	30,500	82,409	8.6	1.8	6,269	30%	38,200	26,080
PLX	越南油氣集團	能源	0.5%	46,600	59,210	19.9	2.4	2,494	17%	65,900	46,600
BVH	Bao Viet 集團	金融	0.3%	58,600	43,500	22.9	2.1	1,366	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.3%	103,400	93,841	20.1	4.9	2,118	49%	118,900	69,565
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	104,500	200,008	23.9	3.9	996	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	12,450	29,156	16.2	1.0	15,388	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.6%	23,550	47,388	7.8	1.6	4,768	16%	33,950	20,800
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	40,750	182,272	5.7	2.0	21,129	22%	58,400	40,200
MBB	軍隊貿易股份銀行	金融	4.6%	28,100	106,171	8.4	1.8	17,063	23%	34,900	21,630
MSN	Masan 集團股份公司	必需消費品	5.2%	116,000	164,330	19.2	5.0	1,125	28%	145,833	78,000
MWG	世界移動通信投資股份公司	非必需消費品	5.3%	144,900	106,070	20.9	5.1	1,643	50%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	80,100	154,627	41.9	4.4	3,959	7%	94,351	60,144
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	107,000	25,933	19.7	3.2	1,226	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.3%	27,450	109,800	26.4	2.3	2,232	1%	43,300	22,700
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	62,000	41,642	22.3	5.7	4,554	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.6%	34,500	54,571	10.4	2.0	5,682	30%	44,000	19,926
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	158,400	101,579	27.7	4.8	179	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.8%	33,550	33,307	11.1	2.2	9,445	37%	57,700	20,578
STB	西貢商信銀行 (sacombank)	金融	3.8%	26,800	50,524	14.4	1.5	18,550	21%	36,700	22,300
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	41,050	144,123	8.0	1.6	8,414	22%	58,600	39,350
VCB	越南外商貿易股份銀行	金融	3.4%	81,800	387,120	17.7	3.6	1,394	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	5.1%	63,000	274,325	7.0	2.2	4,234	24%	93,769	60,200
VIC	Vingroup 集團股份公司	房地產	6.3%	76,200	290,622	#N/A N/A	2.8	3,494	13%	124,000	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	131,000	70,951	706.3	4.2	888	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.9%	73,500	153,612	16.3	4.6	2,562	54%	99,000	73,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.4%	34,250	152,257	8.8	1.7	18,417	18%	41,050	28,556
VRE	Vincom Retail 股份公司	房地產	1.6%	29,050	66,011	50.2	2.2	5,692	31%	37,000	25,100



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