

## 市場重新測試 1392-1397 的短期支撐位

2022/05/04

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	1409.0	17.0	244,985	19/05	18
VN30F2201	1409.6	14.9	629	16/06	46
VN30F2203	1404.7	9.7	117	15/09	137
VN30F2206	1416.0	22.0	25	15/12	228

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	244,985	-4.4%	30,182	
VN30F2201	629	-14.8%	895	
VN30F2203	117	95.0%	169	
VN30F2206	25	-7.4%	51	

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	-8.3	-8.9	0.6
VN30F2201	-7.7	-8.9	1.2
VN30F2203	-12.6	-5.9	-6.7
VN30F2206	-1.3	-6.9	5.6

源自: Bloomberg - YSVN

### 合約走勢

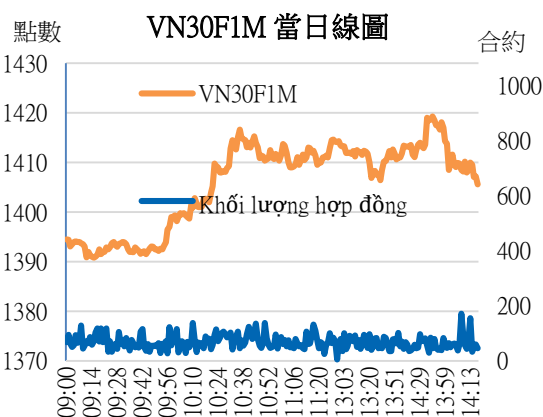
- 4 個期貨合約收漲 10-22 點。與 VN30-Index 相比，VN30F2205 的基差錄得近負 9 點。
- VN30F2204 成交量比前一交易日減少 4%，VN30F2205 減少 15%，VN30F2212 增加 95%，而 VN30F2209 減少 7%。

### VN30F1M 的評估

- VN30F2205 在創造更高的底部時繼續復甦。與此同時，價格在平浪模式的第 C 波上復甦，第 C 波正在發展。同時 RSI 依然大幅上漲，顯示復甦慣性仍存在和有望漲跌交替上漲至 1420-1426 點，短期緩衝區在 1392-1397 點。
- 在日線圖，短期趨勢仍維持在跌勢，追蹤停損位於 1425 點。

### 投資策略

當天策略 (Intraday)	空頭倉位考慮在 1415-1416 點的復甦區間開設，停損於 1419 點，止盈在 1392-1397 點。
主要短期趨勢策略 (Daily)	投資者考慮在 1420-1425 點開設空頭，停損於 1428 點。



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### VN30F1M 合約走勢圖

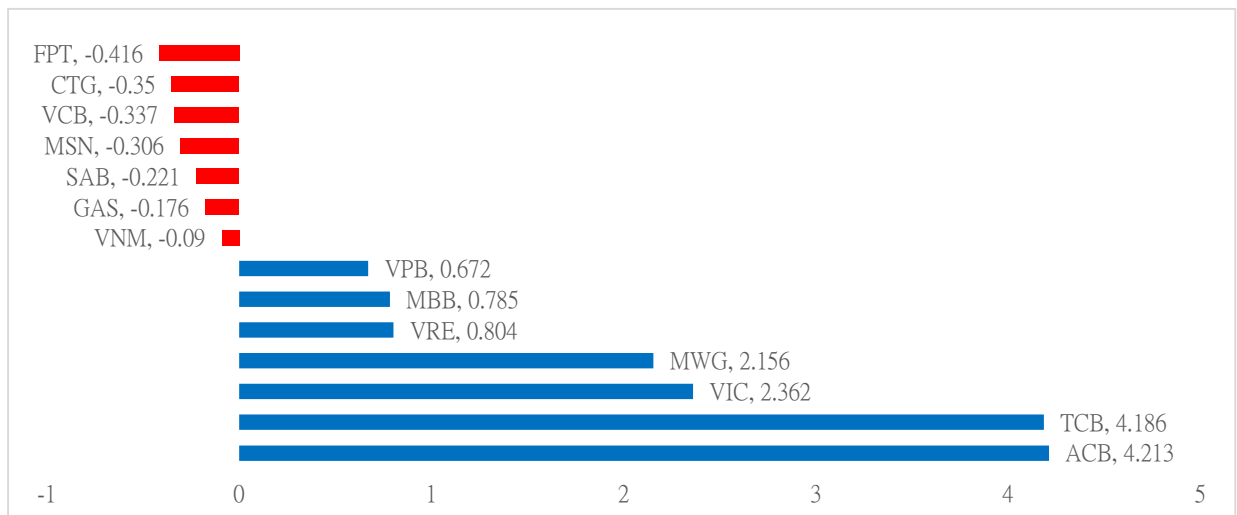


	VN30F2205-Daily	VN30F2205-1H
趨勢	下跌	上漲
支撐 1	1327	1392
支撐 2	1315	1387
阻力 1	1430	1408
阻力 2	1500	1420

### VN30-INDEX 指數走勢

VN30-Index 收漲 1.17%，其中 ACB、TCB 和 VIC 對指數的漲幅影響最大。相比之下，FPT、CTG 和 VCB 對指數的負面影響最大。

### VN30-INDEX 中最有影響力的成份股







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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
29/04/2022	1,392.0	256,204	30,182
28/04/2022	1,401.0	311,802	28,650
27/04/2022	1,391.0	393,901	32,216
26/04/2022	1,353.1	283,121	33,518
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

日期	VN30F2111	交易量	持倉量
29/04/2022	1394.7	738	895
28/04/2022	1401	512	879
27/04/2022	1393	709	792
26/04/2022	1352	720	872
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

日期	VN30F2112	交易量	持倉量
29/04/2022	1,395.0	60	169
28/04/2022	1,381.1	78	177
27/04/2022	1,389.1	95	188
26/04/2022	1,350.1	84	216
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

日期	VN30F2203	交易量	持倉量
29/04/2022	1394	27	51
28/04/2022	1376.8	48	45
27/04/2022	1375.1	77	43
26/04/2022	1357.9	97	57
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



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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%	37,250	188,430	16.4	2.2	2,552	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.5%	47,900	30,797	26.9	3.0	1,218	33%	57,500	31,364
CTG	越南工商股份銀行	金融	1.5%	27,750	133,360	10.9	1.4	7,098	26%	42,535	25,500
ACB	亞洲商業股份銀行	金融	5.7%	32,700	88,354	8.5	1.8	6,043	30%	38,200	26,800
PLX	越南油氣集團	能源	0.5%	48,000	60,988	20.5	2.4	2,437	17%	65,900	44,600
BVH	Bao Viet 集團	金融	0.4%	62,100	46,098	24.3	2.2	1,453	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.2%	105,000	95,293	20.4	5.0	2,292	49%	118,900	69,565
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	106,000	202,879	24.2	4.0	956	3%	128,400	79,800
POW	越南天然氣股份總公司	公用服務	0.6%	13,150	30,796	17.1	1.1	15,169	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.7%	25,300	50,909	7.9	1.6	4,628	16%	33,950	21,280
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.1%	43,300	193,678	6.0	2.1	21,257	22%	58,400	39,600
MBB	軍隊貿易股份銀行	金融	4.7%	29,800	112,594	8.2	1.8	16,166	23%	34,900	21,926
MSN	Masan 集團股份公司	必需消費品	5.0%	116,000	164,330	19.2	5.0	1,140	29%	145,833	78,583
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	149,200	109,218	21.5	5.2	1,754	49%	162,800	90,000
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	82,000	158,295	42.9	4.5	4,045	7%	94,351	70,383
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	108,000	26,176	19.8	3.3	1,223	52%	124,000	84,900
GVR	越南橡膠工業集團	原材料	0.4%	28,850	115,400	27.8	2.4	2,266	1%	43,300	24,050
PDR	Phat Dat 開發房地產股份公司	房地產	1.3%	62,100	41,709	22.4	5.7	4,403	2%	73,221	50,624
TPB	Tien Phong 股份商業銀行	金融	2.4%	33,600	53,147	10.2	1.9	5,297	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%	162,100	103,952	27.2	4.9	184	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	9,279	37%	57,700	20,875
STB	西貢商信銀行 (sacombank)	金融	3.8%	27,700	52,220	14.9	1.5	17,088	21%	36,700	23,150
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	44,000	154,480	8.1	1.6	8,083	22%	58,600	38,850
VCB	越南外商貿易股份銀行	金融	3.2%	80,900	382,861	17.5	3.5	1,343	24%	96,000	73,276
VHM	Vinhomes 股份公司	房地產	5.0%	65,000	283,034	7.4	2.2	4,310	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	6.3%	80,000	305,115	#N/A N/A	2.9	3,476	13%	120,711	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.7%	129,900	70,355	700.4	4.2	882	17%	149,000	105,800
VNM	越南牛奶股份公司	必需消費品	4.7%	74,200	155,075	16.4	4.7	2,576	54%	94,500	70,900
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	8.7%	36,700	163,149	9.5	1.9	18,757	18%	41,050	30,111
VRE	Vincom Retail 股份公司	房地產	1.7%	30,900	70,215	77.1	2.3	5,544	31%	37,000	25,100



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