

市場測試 1256-1258 點

2022/06/20

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	1245.2	-14.3	455,234	21/07	34
VN30F2201	1243.7		594	18/08	62
VN30F2203	1240.0	-20.0	276	15/09	90
VN30F2206	1244.0	-8.3	281	15/12	181

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	455,234	59.8%	27,263	
VN30F2201	594	-98.4%	25898	
VN30F2203	276	89.0%	#N/A N/A	
VN30F2206	281	284.9%	229	

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	-12.8	4.9	-17.8
VN30F2201	-14.3	4.9	-19.3
VN30F2203	-18.0	172.6	-190.7
VN30F2206	-14.0	-20.4	6.3

源自: Bloomberg - YSVN

合約走勢

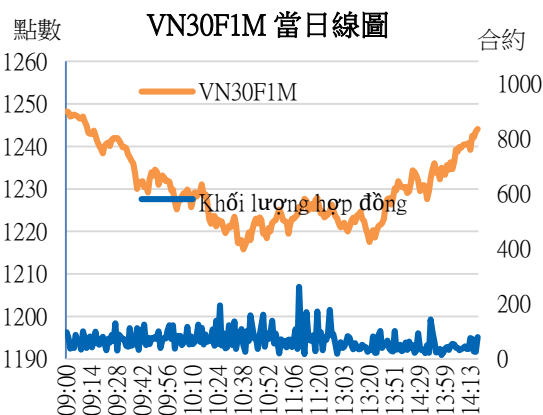
- 4 個期貨合約收跌 8-20 點。與 VN30-Index 相比，VN30F2207 的基差錄得近負 13 點。
- VN30F2207 交易量比前一交易日增加 60%，VN30F2208 減少 98%，VN30F2209 增加 89%，VN30F2212 增加 285%。

VN30F1M 的評估

- VN30F2207 出現復甦跡象，但價格走勢圖仍處於短期下跌通道中，上限在 1246-1248 點。這也是第 6 個交易日形成的下跌差距，但總體而言，VN30F2207 處於 Z 形下跌，因此這仍是對 2022 年 5 月中旬以來形成的主要復甦趨勢的調整。當 VN30F2207 突破超過 1246-1248 點時，下跌趨勢將確認結束。
- 在日線圖上，短期趨勢仍維持跌勢，但價格走勢圖在 1230-1335 點處於橫盤整理的階段。

投資策略

當天策略 (Intraday)	投資者在價格突破 1246-1248 時開設 VN30F2207 多頭，停損於 1244 點，止盈在 1255-1258 點。
主要短期 趨勢策略 (Daily)	投資者觀察市場，並等待強勁支撐位得到鞏固。



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VN30F1M 合約走勢圖

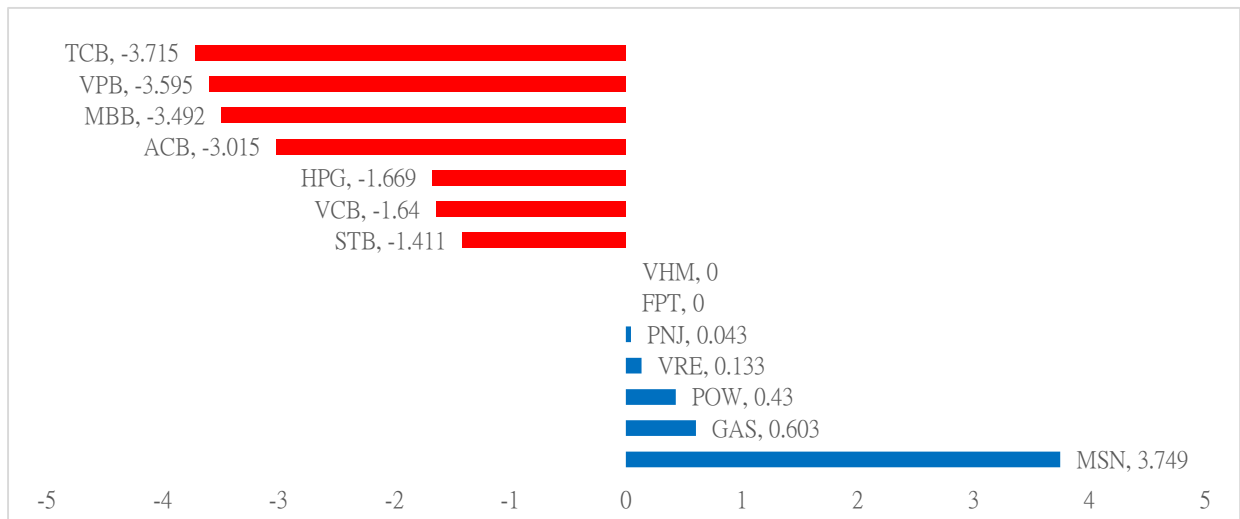


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	上漲
支撐 1	1200	1257
支撐 2	1140	1253
阻力 1	1300	1275
阻力 2	1340	1280

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 1.74%，其中 TCB、VPB 和 MBB 對指數的負面影響最大。相反，MSN、GAS 和 POW 對指數的漲幅影響最大。

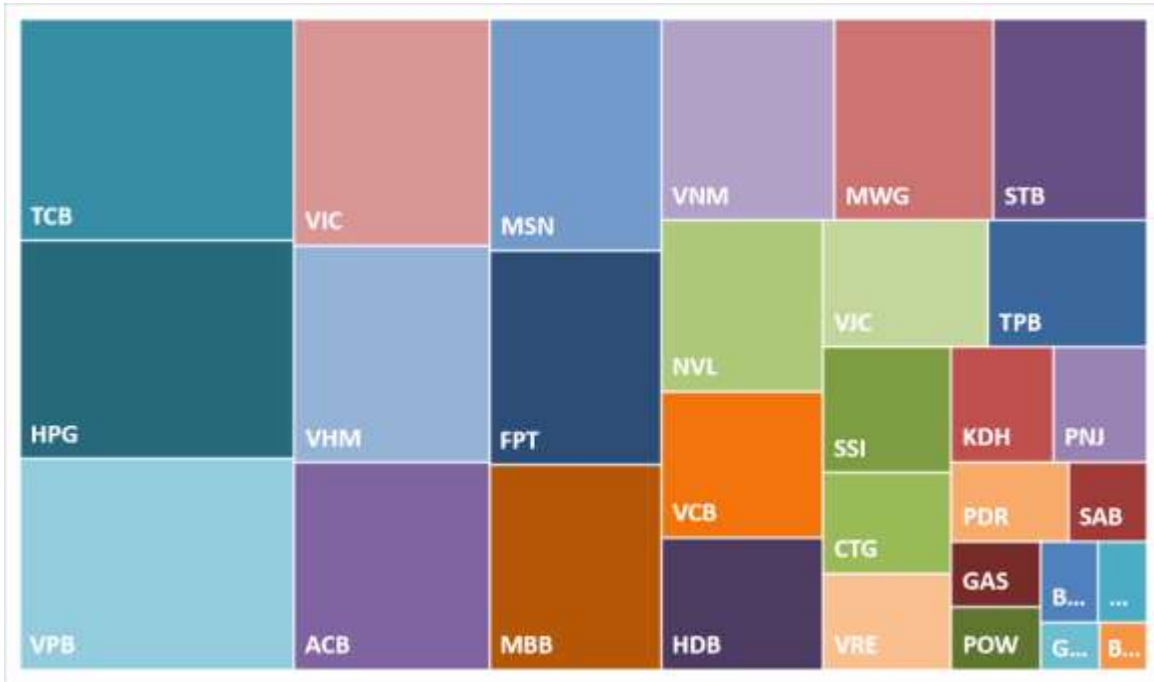
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



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
17/06/2022	1,245.2	455,234	27,263
16/06/2022	1,285.3	284,892	27,263
15/06/2022	1,251.3	357,051	27,263
14/06/2022	1,268.3	353,777	37,585
13/06/2022	1,260.2	332,829	37,789
10/06/2022	1,311.1	232,693	34,399
09/06/2022	1,333.0	267,430	34,012
08/06/2022	1,315.0	278,664	34,646

日期	VN30F2111	交易量	持倉量
17/06/2022	1243.7	594	25,898
16/06/2022	1259.5	36,320	25,898
15/06/2022	1238.1	21,143	16,855
14/06/2022	1262	10,018	7,953
13/06/2022	1258	5,578	3,999
10/06/2022	1310	1,399	1,882
09/06/2022	1331.4	1,417	1,305
08/06/2022	1311	1,125	884

日期	VN30F2112	交易量	持倉量
17/06/2022	1,240.0	276	#N/A N/A
16/06/2022	1,260.0	146	199
15/06/2022	1,233.9	97	199
14/06/2022	1,260.1	174	209
13/06/2022	1,267.8	249	192
10/06/2022	1,310.9	99	207
09/06/2022	1,329.6	161	175
08/06/2022	1,300.1	32	163

日期	VN30F2203	交易量	持倉量
17/06/2022	1244	281	229
16/06/2022	1260	146	229
15/06/2022	1233.9	97	199
14/06/2022	1260.1	174	209
13/06/2022	1267.8	249	192
10/06/2022	1310.9	99	207
09/06/2022	1329.6	161	175
08/06/2022	1300.1	32	163



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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	0.5%	31,600	159,849	13.9	1.8	1,804	17%	49,950	30,055
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	39,000	25,075	20.8	2.4	1,104	32%	57,500	34,800
CTG	越南工商股份銀行	金融	1.4%	23,550	113,175	9.2	1.2	4,841	26%	42,458	23,050
ACB	亞洲商業股份銀行	金融	5.5%	23,100	78,019	7.5	1.6	4,680	30%	30,560	22,000
PLX	越南油氣集團	能源	0.4%	41,900	53,238	21.5	2.1	1,492	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	51,500	38,230	20.4	1.8	1,851	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	7.2%	92,000	100,927	21.4	5.2	3,393	49%	99,083	68,417
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	134,000	256,469	26.2	4.7	950	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.8%	16,100	37,704	18.8	1.3	13,910	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	24,600	49,500	7.6	1.6	3,028	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	4.8%	23,200	134,903	4.1	1.4	25,366	21%	44,923	21,950
MBB	軍隊貿易股份銀行	金融	4.0%	23,300	88,035	6.4	1.4	10,520	23%	34,900	23,200
MSN	Masan 集團股份公司	必需消費品	5.5%	117,000	166,576	16.6	6.0	1,123	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	6.6%	77,700	113,730	22.1	5.1	3,808	49%	81,400	45,333
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	75,700	147,598	34.9	4.0	3,808	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.1%	122,000	29,569	22.4	3.7	1,102	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	22,700	90,800	20.7	1.8	2,193	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	50,300	33,784	18.1	4.6	3,241	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.9%	25,500	40,335	7.7	1.5	3,574	30%	44,000	23,259
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	0.9%	156,000	100,040	26.1	4.7	190	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.2%	20,600	20,451	6.8	1.4	12,922	34%	57,700	20,600
STB	西貢商信銀行 (sacombank)	金融	3.0%	20,250	38,176	9.7	1.1	15,482	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.6%	34,500	121,127	6.3	1.2	6,751	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	76,100	360,145	15.7	3.1	1,073	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.7%	66,000	287,388	7.5	2.2	4,103	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.9%	76,600	292,147	#N/A N/A	2.8	2,375	12%	109,600	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.8%	124,900	67,647	345.5	4.0	728	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	4.7%	66,700	139,400	15.2	4.3	2,470	54%	92,700	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.2%	27,900	124,029	7.2	1.4	15,357	17%	41,050	27,300
VRE	Vincom Retail 股份公司	房地產	2.1%	29,350	66,693	73.2	2.2	3,605	31%	37,000	25,100



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