

下跌趨勢再次回歸市場

2022/06/21

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	1212.0	-33.2	405,214	21/07	33
VN30F2201	1218.0	-25.7	779	18/08	61
VN30F2203	1216.3	-23.7	188	15/09	89
VN30F2206	1219.6	-24.4	129	15/12	180

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	405,214	-11.0%	32,548	
VN30F2201	779	31.1%	114	
VN30F2203	188	-31.9%	219	
VN30F2206	129	-54.1%	510	

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	-13.6	-12.8	-0.7
VN30F2201	-7.6	-12.8	5.3
VN30F2203	-9.3	-18.0	8.8
VN30F2206	-6.0	-14.0	8.1

源自: Bloomberg - YSVN

合約走勢

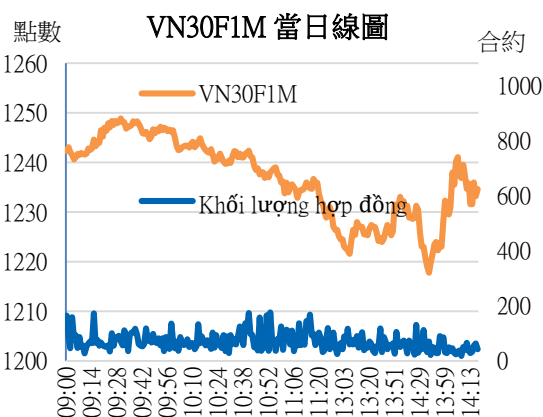
- 4 個期貨合約收跌 24-33 點。與 VN30-Index 相比，VN30F2207 的基差錄得近負 14 點。
- VN30F2207 交易量比前一交易日減少 11%，VN30F2208 增加 31%，VN30F2209 減少 32%，VN30F2212 減少 54%。

VN30F1M 的評估

- VN30F2207 繼續下跌，價格走勢圖可能在 1195-1198 點，分別為斐波那契 61.8% 和短期下跌通道的下限。同時，價格創下更高的底部，顯示短期下跌趨勢為主，復甦區間在 1235-1240 點的阻力位。
- 在日線圖上，短期趨勢維持跌勢，支撐在 1170 點附近。

投資策略

當天策略 (Intraday)	投資者在當前價格區間開設 VN30F2207 空頭，停損於 1215 點，止盈在 1296 點。
主要短期 趨勢策略 (Daily)	投資者在當前價格區間考慮開設空頭，停損於 1240 點，止盈在 1190 點和 1170 點以上。



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VN30F1M 合約走勢圖

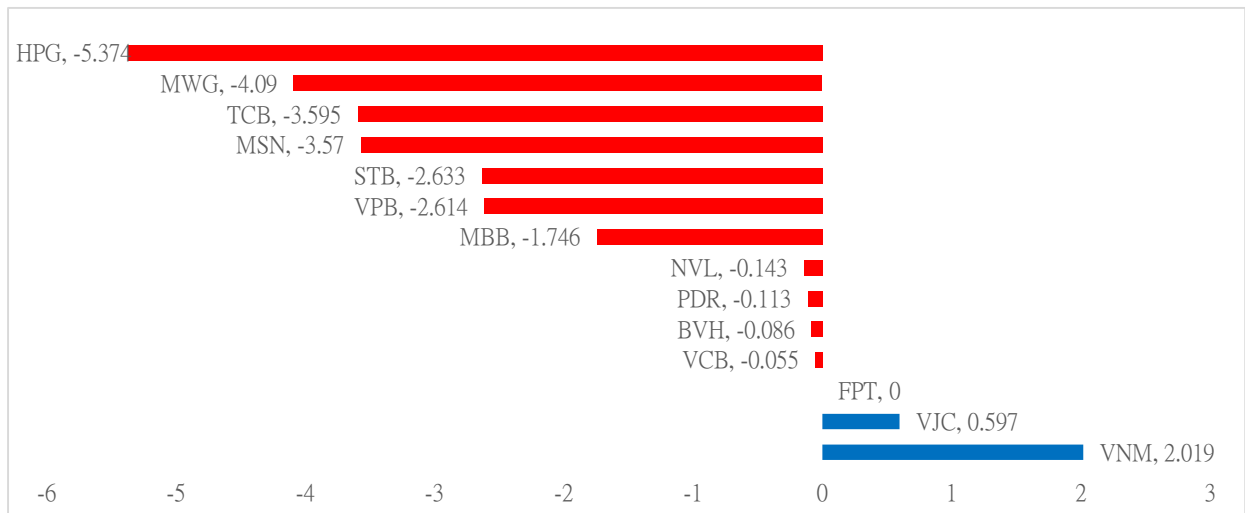


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	下跌
支撐 1	1200	1196
支撐 2	1170	1190
阻力 1	1300	1225
阻力 2	1340	1280

VN30-INDEX 指數走勢

VN30-Index 收跌 2.58%，其中 HPG、MWG 和 TCB 對指數的負面影響最大。相比之下，VNM、VJC 和 FPT 對指數的漲幅影響最大。

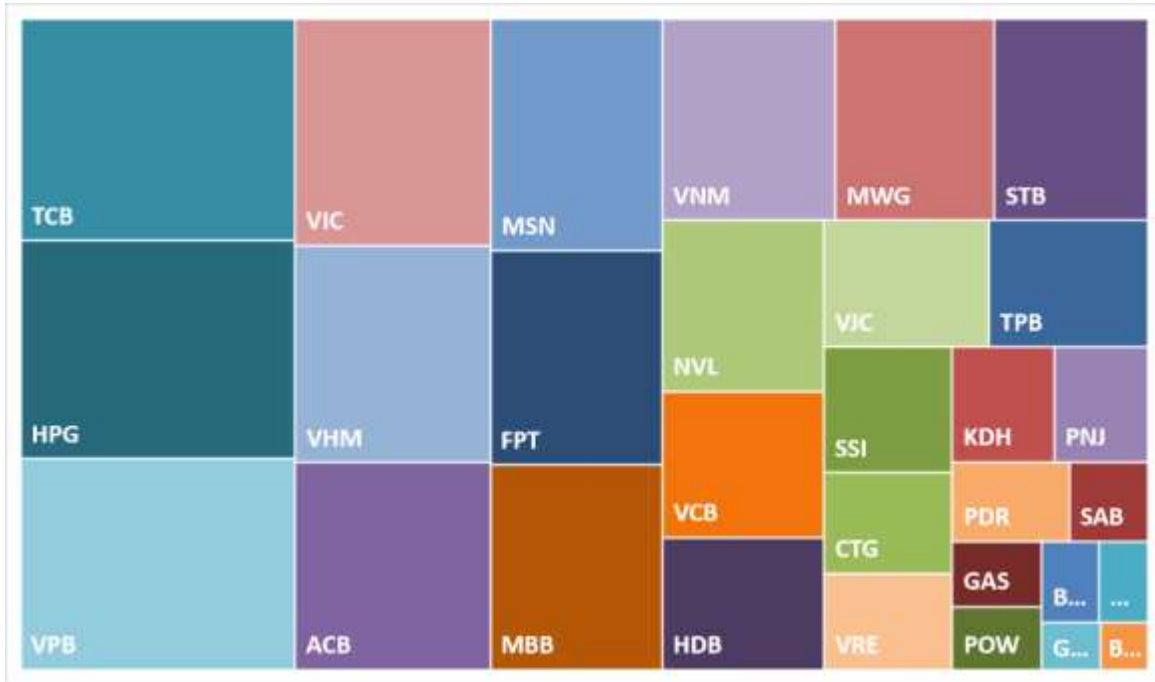
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



VNM 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
20/06/2022	1,212.0	405,214	32,548
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	1,335.3	264,559	33,467

日期	VN30F2111	交易量	持倉量
20/06/2022	1218	779	114
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	1336.1	791	1,456

日期	VN30F2112	交易量	持倉量
20/06/2022	1,216.3	188	219
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	1,333.9	100	185

日期	VN30F2203	交易量	持倉量
20/06/2022	1219.6	129	510
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	1333.9	100	185



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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週最低
		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%	29,500	149,226	13.0	1.7	1,802	17%	49,950	29,500
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	38,550	24,785	20.5	2.4	1,106	32%	57,500	34,800
CTG	越南工商股份銀行	金融	1.4%	22,600	108,610	8.8	1.1	4,822	26%	42,458	22,600
ACB	亞洲商業股份銀行	金融	5.6%	22,900	77,343	7.4	1.6	4,665	30%	30,560	22,000
PLX	越南油氣集團	能源	0.4%	39,250	49,871	20.1	2.0	1,484	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	50,400	37,413	19.9	1.7	1,864	26%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	7.4%	92,000	100,927	21.4	5.2	3,408	49%	99,083	69,333
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	124,700	238,670	24.4	4.4	964	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.8%	15,000	35,128	17.5	1.2	14,371	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	23,750	47,790	7.4	1.5	3,003	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.9%	21,600	125,600	3.8	1.3	25,607	21%	44,923	21,600
MBB	軍隊貿易股份銀行	金融	4.0%	22,500	85,012	6.2	1.3	10,671	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.4%	111,000	158,033	15.8	5.7	1,139	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	6.5%	73,900	108,168	21.0	4.8	3,829	49%	81,400	46,500
NVL	Nova 房地產投資集團股份公司	房地產	4.4%	75,500	147,208	34.8	4.0	3,806	6%	94,351	72,500
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.1%	118,000	28,599	21.7	3.6	1,113	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	21,800	87,200	19.8	1.8	2,205	1%	43,300	21,000
PDR	Phat Dat 開發房地產股份公司	房地產	1.1%	49,900	33,515	18.0	4.6	3,213	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	1.9%	25,050	39,623	7.6	1.4	3,578	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%	152,000	97,475	25.5	4.6	190	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.1%	19,200	19,061	6.4	1.3	13,139	34%	57,700	19,200
STB	西貢商信銀行 (sacombank)	金融	2.9%	18,850	35,536	9.0	1.0	15,503	21%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.5%	33,000	115,860	6.0	1.2	6,758	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.4%	76,000	359,671	15.7	3.1	1,074	24%	96,000	73,000
VHM	Vinhomes 股份公司	房地產	6.7%	65,000	283,034	7.4	2.2	4,088	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	8.0%	75,600	288,334	#N/A N/A	2.8	2,387	12%	109,600	72,700
VJC	Vietjet 越捷航空股份公司	工業	2.9%	127,000	68,785	351.4	4.0	720	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	4.9%	69,000	144,207	15.7	4.5	2,480	54%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.2%	27,100	120,472	7.0	1.4	15,419	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.1%	28,700	65,216	71.6	2.1	3,587	31%	37,000	25,100



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