

市場形成上漲趨勢

2022/07/05

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	1242.0	0.0	245,644	21/07	19
VN30F2201	1237.0	-2.7	893	18/08	47
VN30F2203	1238.9	-0.1	96	15/09	75
VN30F2206	1238.0	-0.3	262	15/12	166

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	245,644	-26.2%	34,495	
VN30F2201	893	-28.5%	782	
VN30F2203	96	-28.4%	176	
VN30F2206	262	65.8%	365	

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	-6.4	-10.2	3.9
VN30F2201	-11.4	-10.2	-1.1
VN30F2203	-9.5	-13.2	3.8
VN30F2206	-10.4	-13.9	3.6

源自: Bloomberg - YSVN

合約走勢

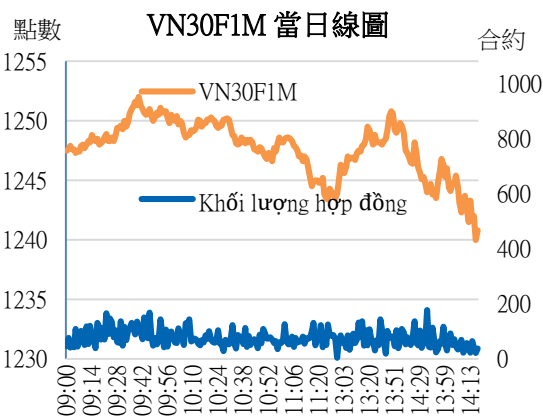
- 4 個期貨合約收盤時變動不大，並持續處於震盪階段。與 VN30-Index 相比，VN30F2207 的基差錄得負 6 點。
- VN30F2207 交易量比前一交易日減少 26%，VN30F2208 減少 29%，VN30F2209 減少 28%，VN30F2212 增加 66%。

VN30F1M 的評估

- VN30F2207 分別在 1211 和 1221 點並創造更高的底部。在 30 分鐘幀內，價格在波段中線以上移動，布林線處於擴大趨勢，顯示價格的調整階段將快速結束。短期走勢仍不明顯，當 VN30F2207 突破 1250 點時，上漲勢頭將得到確認。相反之下，當 VN30F2207 突破 1228 點時，下跌趨勢將擴大。
- 在日線圖上，短期趨勢保持跌勢。

投資策略

當天策略 (Intraday)	投資者在價格突破 1250 點時開設多頭，停損於 1247 點，止盈在 1265-1270 點。 當價格突破 1228 點時考慮開設空頭，停損於 1232 點，止盈在 1215-1220 點。
主要短期趨勢策略 (Daily)	隨著 VN30F2207 在寬幅內橫盤整理，投資者保持觀察頭寸。



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VN30F1M 合約走勢圖

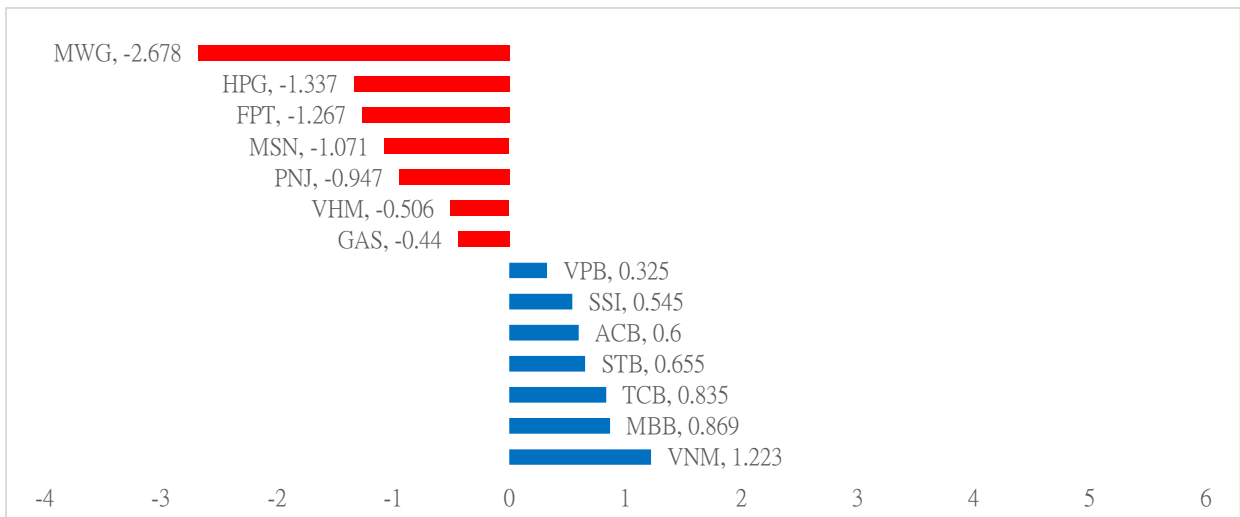


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	下跌
支撐 1	1200	1238
支撐 2	1170	1231
阻力 1	1300	1266
阻力 2	1340	1277

VN30-INDEX 指數走勢

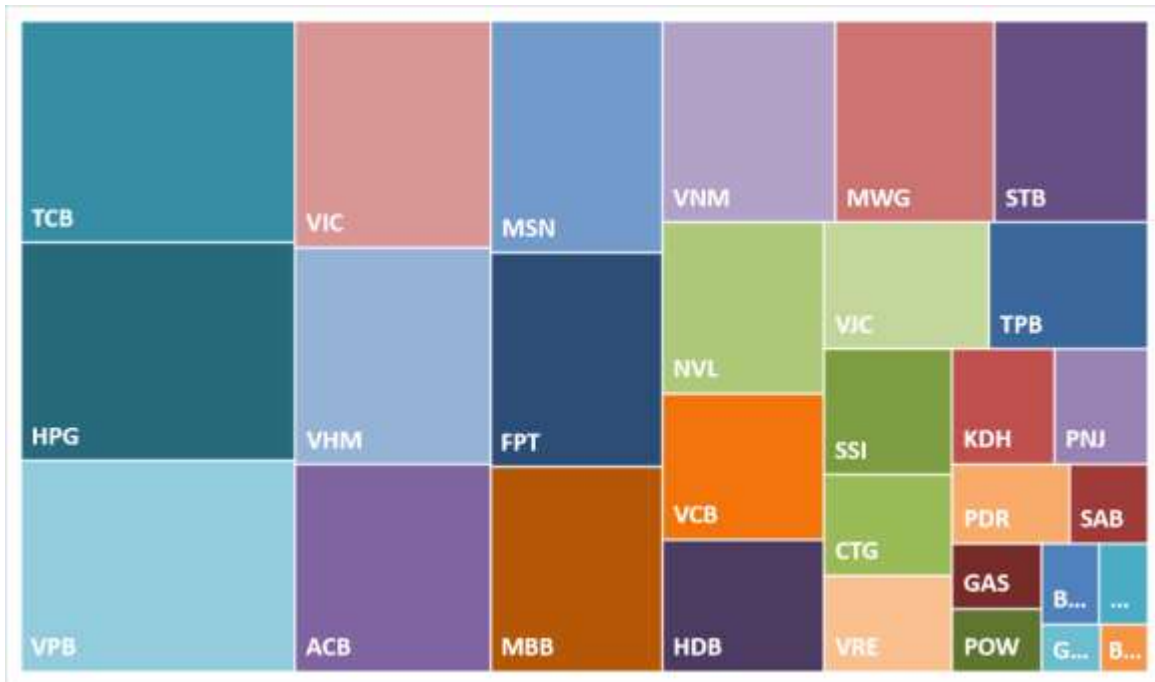
VN30-Index 收盤下跌 0.31%，其中 MWG、HPG 和 FPT 對指數的負面影響最大。相反，VNM、MBB 和 TCB 對指數的漲幅影響最大。

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
04/07/2022	1,242.0	245,644	34,495
01/07/2022	1,242.0	332,852	34,495
30/06/2022	1,240.1	256,951	38,642
29/06/2022	1,260.5	290,695	39,478
28/06/2022	1,261.0	259,004	40,929
27/06/2022	1,247.9	219,072	40,993
24/06/2022	1,227.0	244,016	42,435
23/06/2022	1,227.8	337,136	44,637

日期	VN30F2111	交易量	持倉量
04/07/2022	1237	893	782
01/07/2022	1239.7	1,249	782
30/06/2022	1240.9	660	754
29/06/2022	1258.5	380	711
28/06/2022	1255.5	401	594
27/06/2022	1245.6	621	514
24/06/2022	1225.1	195	349
23/06/2022	1227	371	361

日期	VN30F2112	交易量	持倉量
04/07/2022	1,238.9	96	176
01/07/2022	1,239.0	134	176
30/06/2022	1,243.4	41	147
29/06/2022	1,258.0	53	145
28/06/2022	1,259.8	125	160
27/06/2022	1,246.0	74	150
24/06/2022	1,225.6	184	182
23/06/2022	1,224.1	56	178

日期	VN30F2203	交易量	持倉量
04/07/2022	1238	262	365
01/07/2022	1238.3	158	365
30/06/2022	1243.7	84	400
29/06/2022	1260.2	78	394
28/06/2022	1261.1	82	400
27/06/2022	1248.2	106	395
24/06/2022	1228	177	403
23/06/2022	1220.6	141	430



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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	0.6%	35,050	177,301	15.5	2.0	1,634	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.3%	35,800	25,319	21.0	2.4	1,018	32%	57,500	34,800
CTG	越南工商股份銀行	金融	1.6%	26,600	127,833	10.4	1.3	4,698	27%	41,218	22,500
ACB	亞洲商業股份銀行	金融	5.8%	24,250	81,903	7.9	1.7	4,363	38%	30,560	22,000
PLX	越南油氣集團	能源	0.4%	40,350	51,268	20.7	2.0	1,311	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	53,700	39,863	21.2	1.8	1,896	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.8%	86,700	95,113	20.2	4.9	3,176	49%	99,083	69,667
GAS	越南氣體總公司 - 股份公司	公用服務	0.9%	108,600	207,855	21.3	3.8	1,074	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,500	31,615	15.7	1.1	15,831	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	24,550	49,400	7.6	1.6	2,802	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.9%	22,000	127,925	3.8	1.3	25,509	21%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.3%	24,600	92,947	6.8	1.5	9,977	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.1%	107,700	153,335	15.3	5.6	1,075	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.8%	67,800	99,240	19.3	4.4	3,862	49%	81,400	51,667
NVL	Nova 房地產投資集團股份公司	房地產	4.2%	74,000	144,284	34.1	4.0	3,327	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.1%	123,800	30,005	22.7	3.7	1,131	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	22,400	89,600	20.4	1.8	2,208	0%	43,300	20,850
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	51,600	34,657	18.6	4.7	2,612	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	27,300	43,182	8.3	1.6	3,314	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%	153,500	98,437	25.7	4.6	182	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.8%	20,200	30,101	7.1	1.4	15,414	34%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.4%	22,350	42,135	10.7	1.2	15,152	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	6.9%	36,350	127,622	6.7	1.3	6,785	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	74,100	350,679	15.3	3.0	1,075	24%	96,000	72,900
VHM	Vinhomes 股份公司	房地產	6.2%	61,000	265,616	6.9	2.1	3,893	23%	93,769	59,200
VIC	Vingroup 集團股份公司	房地產	7.5%	72,700	277,273	#N/A N/A	2.6	2,219	12%	109,600	72,000
VJC	Vietjet 越捷航空股份公司	工業	2.9%	129,600	70,193	358.5	4.1	671	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	5.3%	75,100	156,956	17.1	4.9	2,317	54%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	29,200	129,808	7.5	1.5	15,061	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	2.0%	28,500	64,761	71.1	2.1	3,223	31%	37,000	25,100



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