

市場測試在 1210-1215 點

2022/07/07

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	1218.0	-16.9	399,286	21/07	17
VN30F2201	1218.3	-15.4	631	18/08	45
VN30F2203	1217.8	-16.5	96	15/09	73
VN30F2206	1216.0	-15.2	147	15/12	164

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	399,286	20.3%	39,757	
VN30F2201	631	-35.0%	1282	
VN30F2203	96	14.3%	226	
VN30F2206	147	18.5%	476	

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	6.1	-7.1	13.2
VN30F2201	6.4	-7.1	13.5
VN30F2203	5.9	-7.8	13.6
VN30F2206	4.1	-10.8	14.9

源自: Bloomberg - YSVN

合約走勢

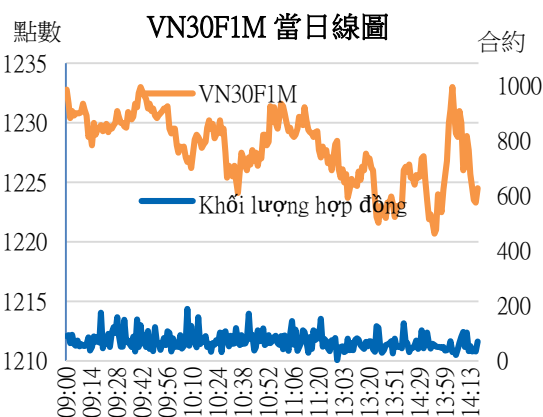
- 4 個期貨合約收跌 15-17 點。與 VN30-Index 相比，VN30F2207 的基差錄得 6 點的正數。
- VN30F2207 交易量比前一交易日增加 20%，VN30F2208 減少 35%，VN30F2209 增加 14%，VN30F2212 增加 19%。

VN30F1M 的評估

- VN30F2207 繼續調整並突破 1228 點，顯示下跌趨勢仍占主導地位。然而，動能指標根據艾略特波浪模式出現上漲背離，VN30F2207 處於 1252 點下跌趨勢的第 5 波。因此，短期復甦跨度可能在 1210-1215 點形成。
- 在日線圖上，短期趨勢保持跌勢。

投資策略

當天策略 (Intraday)	投資者考慮在 1213-1215 點開設多頭，停損於 1209 點，止盈在 1226-1228 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

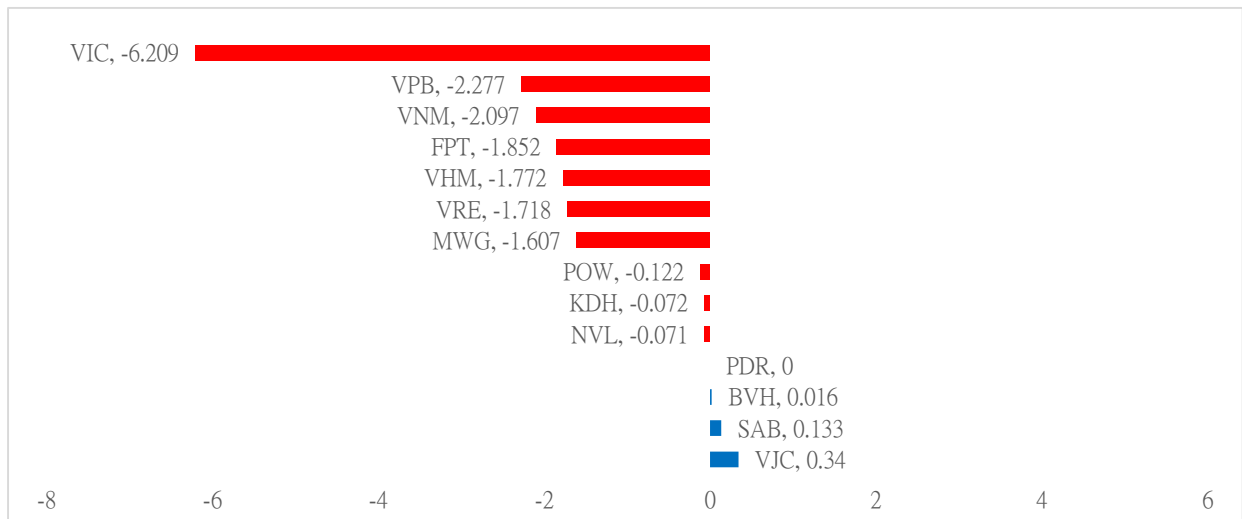


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	下跌
支撐 1	1200	1215
支撐 2	1170	1210
阻力 1	1300	1230
阻力 2	1340	1245

VN30-INDEX 指數走勢

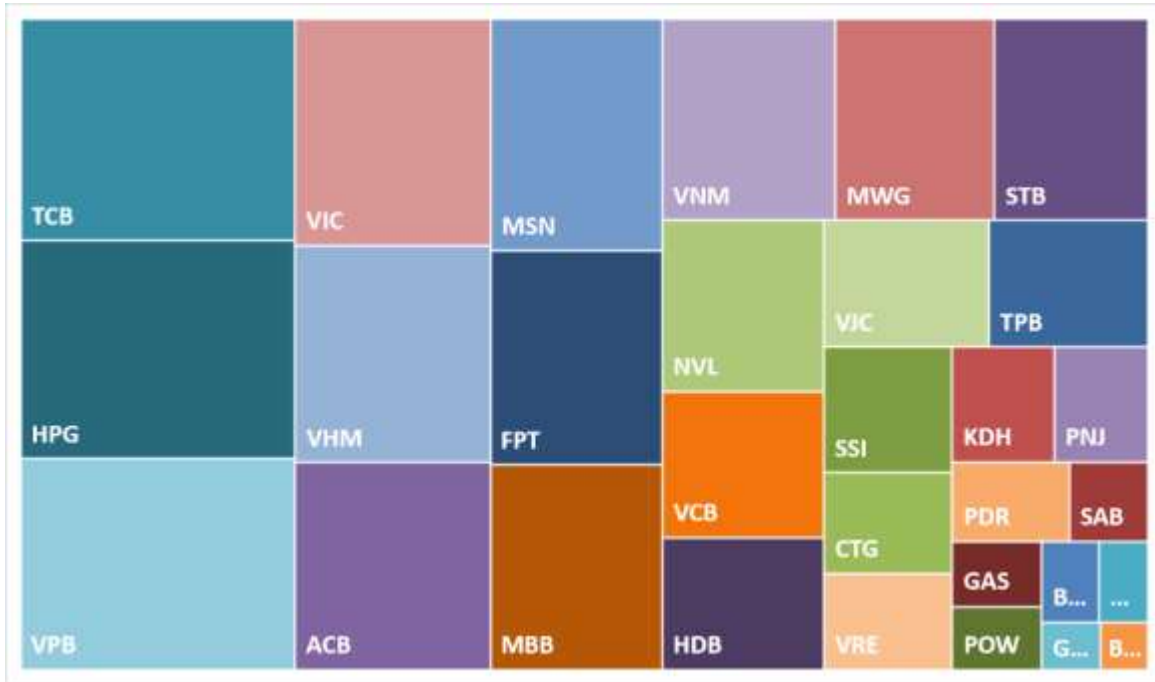
VN30-Index 收盤下跌 2.42%，其中 VIC、VPB 和 VNM 對指數的負面影響最大。相比之下，VJC、SAB 和 BVH 對指數的漲幅影響最大。

VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VIC 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
06/07/2022	1,218.0	399,286	39,757
05/07/2022	1,234.9	332,002	39,757
04/07/2022	1,242.0	245,644	39,986
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

日期	VN30F2111	交易量	持倉量
06/07/2022	1218.3	631	1,282
05/07/2022	1233.7	971	1,282
04/07/2022	1237	893	1,216
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

日期	VN30F2112	交易量	持倉量
06/07/2022	1,217.8	96	226
05/07/2022	1,234.3	84	226
04/07/2022	1,238.9	96	196
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

日期	VN30F2203	交易量	持倉量
06/07/2022	1216	147	476
05/07/2022	1231.2	124	476
04/07/2022	1238	262	495
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



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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%	35,600	180,083	15.7	2.1	1,658	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	35,050	24,788	20.5	2.4	1,087	32%	52,273	31,636
CTG	越南工商股份銀行	金融	1.6%	25,850	124,229	10.1	1.3	4,597	27%	41,218	22,500
ACB	亞洲商業股份銀行	金融	6.0%	24,200	81,734	7.9	1.7	4,228	38%	30,560	22,000
PLX	越南油氣集團	能源	0.4%	38,200	48,537	19.6	1.9	1,271	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	53,000	39,343	21.0	1.8	1,826	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.7%	83,500	91,602	19.4	4.7	3,080	49%	99,083	69,667
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	95,800	183,356	18.8	3.4	1,089	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.6%	12,800	29,976	14.9	1.0	16,062	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.9%	23,850	47,991	7.4	1.5	2,652	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.9%	21,450	124,727	3.7	1.3	25,289	21%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	24,900	94,080	6.9	1.5	9,888	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	4.9%	100,000	142,372	14.2	5.2	1,048	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.7%	64,000	93,677	18.2	4.2	3,832	49%	81,400	51,667
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	73,400	143,118	33.9	3.9	3,216	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	112,000	27,145	20.6	3.4	1,092	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	20,850	83,400	19.0	1.7	2,112	0%	43,300	20,850
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	52,000	34,926	18.7	4.8	2,500	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	26,950	42,628	8.1	1.6	3,078	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%	152,600	97,860	25.6	4.6	176	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.7%	19,000	28,313	6.7	1.3	15,571	34%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.5%	22,500	42,417	10.7	1.2	15,673	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	37,600	132,010	6.9	1.4	6,701	22%	58,600	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	72,800	344,527	15.0	2.9	1,079	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	59,100	257,343	6.7	2.0	3,864	23%	93,769	58,400
VIC	Vingroup 集團股份公司	房地產	7.2%	67,500	257,441	#N/A N/A	2.5	2,170	12%	109,600	67,500
VJC	Vietjet 越捷航空股份公司	工業	3.0%	127,100	68,839	351.6	4.0	662	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	5.1%	70,700	147,760	16.1	4.6	2,250	54%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.7%	28,800	128,030	7.4	1.5	14,409	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	1.9%	26,000	59,080	64.9	1.9	3,089	31%	37,000	25,100



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