

下跌趨勢繼續佔主導地位

2022/07/12

合約走勢					
單位	收盤 點數	+/- 點數	交易量 合約	到期 日期	剩餘 時間 日
VN30F2112	1200.7	-24.3	228,673	21/07	12
VN30F2201	1209.5	-13.5	578	18/08	40
VN30F2203	1198.8	-29.1	43	15/09	68
VN30F2206	1190.0	-32.0	56	15/12	159

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	交易量 合約	+/- %	OI	+/- %
VN30F2112	228,673	8.5%	43,796	
VN30F2201	578	84.7%	1461	
VN30F2203	43	38.7%	243	
VN30F2206	56	51.4%	455	

源自: Bloomberg - YSVN

合約的基差變動			
單位	基差 點數	前一盤 點數	+/- 點數
VN30F2112	-8.3	-6.5	-1.8
VN30F2201	0.5	-6.5	7.0
VN30F2203	-10.2	-3.6	-6.6
VN30F2206	-19.0	-9.5	-9.5

源自: Bloomberg - YSVN

合約走勢

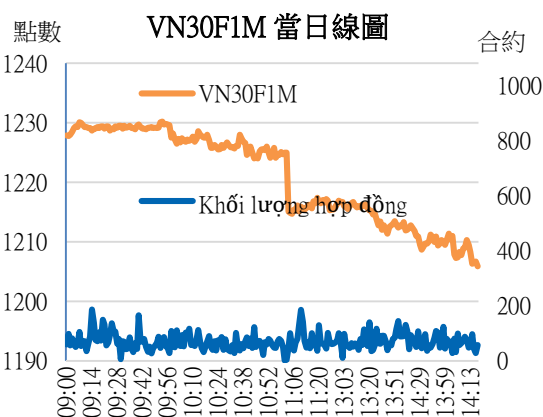
- 4 個期貨合約收跌 14-32 點。與 VN30-Index 相比，VN30F2207 的基差錄得負 8 點。
- VN30F2207 交易量比前一交易日增加 9%，VN30F2208 增加 85%，VN30F2209 增加 39%，VN30F2212 增加 51%。

VN30F1M 的評估

- VN30F2207 繼續下跌，並突破 1210-1212 點的支撐位。同時，根據艾略特波浪形態，VN30F2207 形成楔形形態。RSI 指標強勁下跌，顯示短期下跌慣性仍存在，短期下跌趨勢仍保持 1206-1210 點的阻力位。
- 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 1209-1210 點開設空頭，停損於 1212 點以下，止盈在 1195-1200 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

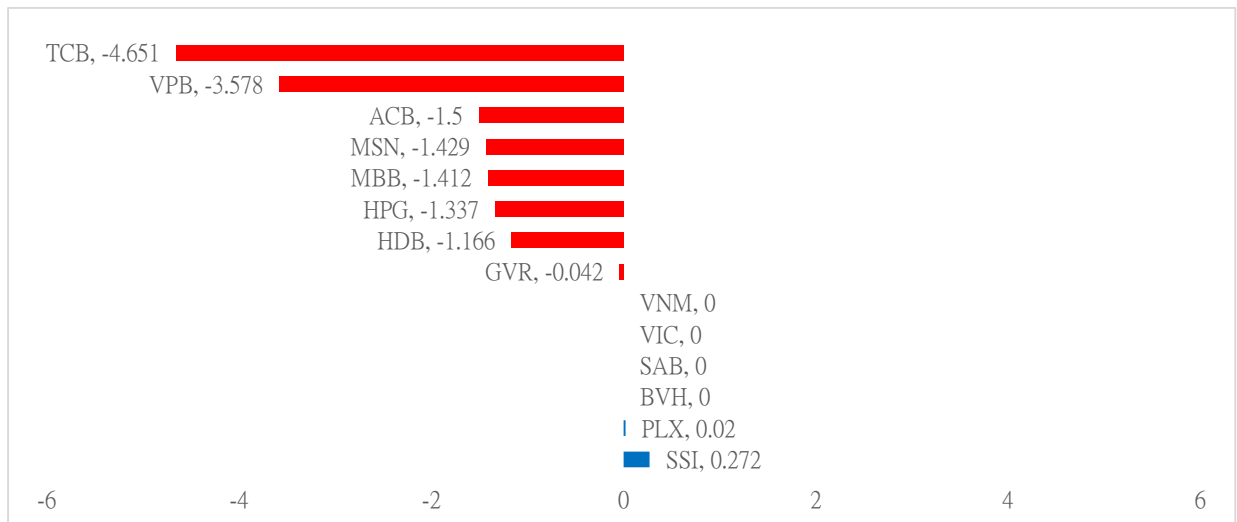


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	橫盤
支撐 1	1200	1215
支撐 2	1170	1210
阻力 1	1300	1230
阻力 2	1340	1245

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 1.83%，其中 TCB、VPB 和 ACB 對指數的負面影響最大。相反，SSI、PLX 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



SSI 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
11/07/2022	1,200.7	228,673	43,796
08/07/2022	1,225.0	210,770	43,796
07/07/2022	1,225.0	319,536	44,640
06/07/2022	1,218.0	399,286	47,283
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

日期	VN30F2111	交易量	持倉量
11/07/2022	1209.5	578	1,461
08/07/2022	1223	313	1,461
07/07/2022	1223.4	727	1,466
06/07/2022	1218.3	631	1,374
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

日期	VN30F2112	交易量	持倉量
11/07/2022	1,198.8	43	243
08/07/2022	1,227.9	31	243
07/07/2022	1,224.1	200	246
06/07/2022	1,217.8	96	251
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

日期	VN30F2203	交易量	持倉量
11/07/2022	1190	56	455
08/07/2022	1222	37	455
07/07/2022	1222.2	72	458
06/07/2022	1216	147	460
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

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%	35,000	177,048	15.4	2.0	1,630	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	36,050	25,496	21.1	2.4	1,063	32%	52,273	31,909
CTG	越南工商股份銀行	金融	1.6%	25,900	124,469	10.1	1.3	4,474	27%	38,800	22,500
ACB	亞洲商業股份銀行	金融	5.8%	24,000	81,058	7.8	1.7	3,968	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	39,350	49,998	20.2	2.0	1,207	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.3%	54,600	40,531	21.6	1.9	1,794	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.6%	83,600	91,712	19.5	4.7	2,961	49%	99,083	69,667
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	95,600	182,974	18.7	3.4	1,100	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.6%	13,000	30,444	15.1	1.0	15,912	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	23,700	47,689	7.4	1.5	2,512	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	22,450	130,542	3.9	1.3	24,897	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.4%	25,050	94,647	6.9	1.5	9,392	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	5.1%	104,900	149,349	14.9	5.4	1,022	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%	65,000	95,141	18.5	4.3	3,703	97%	81,400	52,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	73,800	143,898	34.0	3.9	2,989	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	116,000	28,115	21.3	3.5	1,064	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	21,200	84,800	19.3	1.7	2,000	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	52,800	35,463	19.0	4.9	2,343	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	27,100	42,866	8.2	1.6	2,825	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%	155,100	99,463	26.0	4.6	172	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.8%	20,400	30,399	7.2	1.4	16,026	34%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.4%	22,500	42,417	10.7	1.2	15,944	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.3%	37,550	131,835	6.9	1.3	6,588	22%	58,500	32,550
VCB	越南外商貿易股份銀行	金融	3.3%	74,000	350,206	15.2	3.0	1,080	24%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.3%	61,000	265,616	6.9	2.1	3,837	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	7.4%	70,000	266,975	#N/A N/A	2.6	2,056	12%	109,600	66,500
VJC	Vietjet 越捷航空股份公司	工業	2.9%	127,800	69,218	353.6	4.0	657	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	5.2%	73,000	152,567	16.6	4.7	2,232	54%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	28,600	127,141	7.4	1.5	13,335	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	1.9%	27,000	61,353	67.3	2.0	2,990	31%	37,000	25,100



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