

## 市場測試 1223-1226 點

2022/07/15

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	1215.7	5.7	242,459	21/07	7
VN30F2201	1213.6	3.6	1574	18/08	35
VN30F2203	1212.1	2.0	17	15/09	63
VN30F2206	1211.8	0.4	26	15/12	154

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
	交易量	+/-	OI	+/-
單位	合約	%		%
VN30F2112	242,459	-3.8%	40,552	
VN30F2201	1,574	62.9%	2860	
VN30F2203	17	-63.0%	246	
VN30F2206	26	44.4%	456	

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	-6.2	-8.3	2.1
VN30F2201	-8.3	-8.3	0.0
VN30F2203	-9.8	-10.2	0.4
VN30F2206	-10.1	-19.0	8.9

源自: Bloomberg - YSVN

### 合約走勢

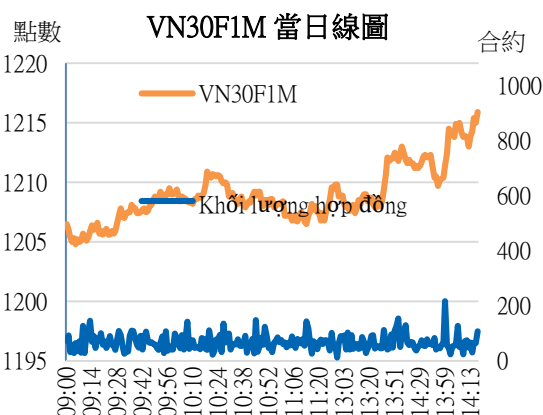
- 4 個期貨合約在尾盤反轉上漲 1-6 點。與 VN30-Index 相比，VN30F2207 的基差錄得負 6 點。
- VN30F2207 交易量比前一交易日減少 4%，VN30F2208 增加 63%，VN30F2209 減少 63%，VN30F2212 增加 45%。

### VN30F1M 的評估

- VN30F2207 在 1204-1206 點復甦至尾盤。同時，價格走勢圖正在形成更高的底部，顯示短期上漲趨勢正在鞏固。MACD 指標仍維持在 30 分鐘信號線以上，顯示上漲勢頭正在形成。因此，VN30F2207 在下個交易日可能會在 1210-1223 點移動。
- 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 1223 點開設空頭，停損於 1226 點以上，止盈在 1215 點。 多頭倉位考慮在 1213-1215 點開設，停損於 1210 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

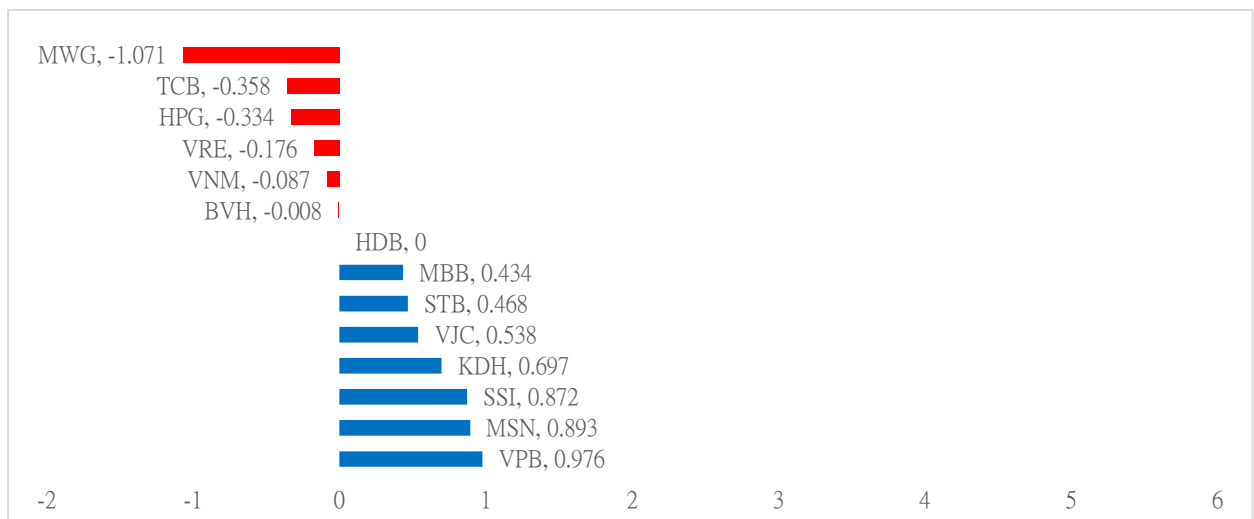


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	橫盤
支撐 1	1200	1215
支撐 2	1170	1210
阻力 1	1300	1223
阻力 2	1340	1230

### VN30-INDEX 指數走勢

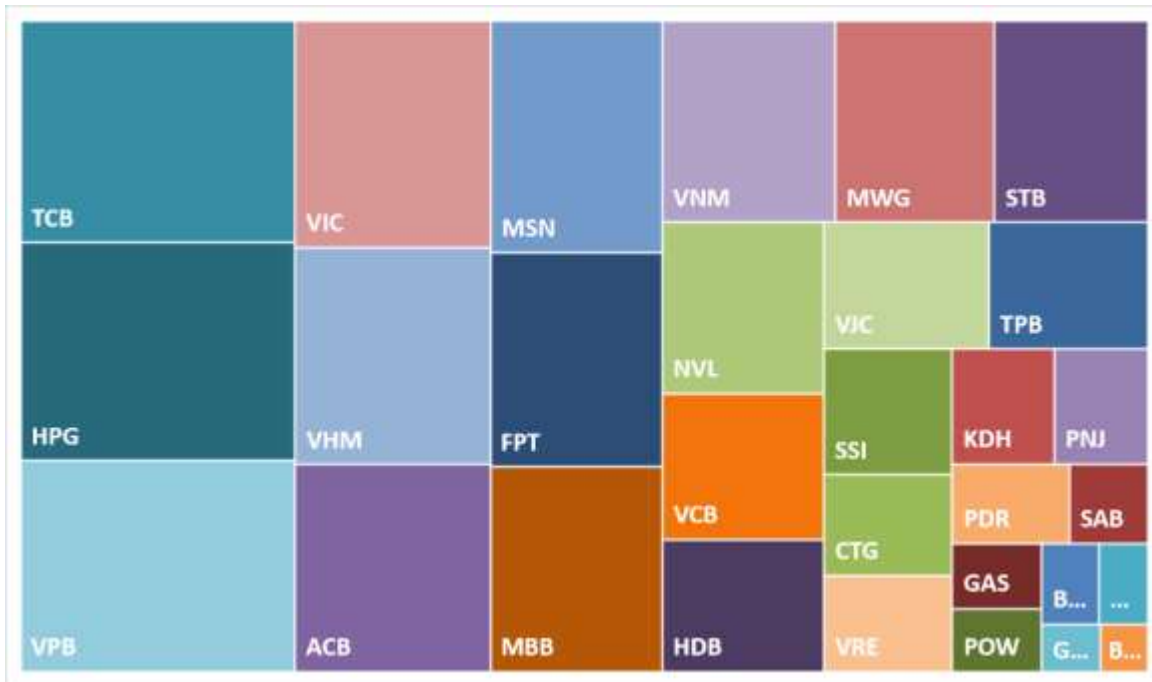
VN30-Index 收漲 0.41%，其中 VPB、MSN 和 SSI 對指數的漲幅影響最大。相比之下，MWG、TCB 和 HPG 對指數的負面影響最大。

### VN30-INDEX 中最有影響力的成份股



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VN30-INDEX 中的資本化



VPB 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
14/07/2022	1,215.7	242,459	40,552
13/07/2022	1,210.0	251,969	40,552
12/07/2022	1,213.5	224,734	45,522
11/07/2022	1,200.7	228,673	46,355
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

日期	VN30F2111	交易量	持倉量
14/07/2022	1213.6	1,574	2,860
13/07/2022	1210	966	2,860
12/07/2022	1210	1,425	2,454
11/07/2022	1209.5	578	1,604
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

日期	VN30F2112	交易量	持倉量
14/07/2022	1,212.1	17	246
13/07/2022	1,210.1	46	246
12/07/2022	1,206.7	76	243
11/07/2022	1,198.8	43	241
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

日期	VN30F2203	交易量	持倉量
14/07/2022	1211.8	26	456
13/07/2022	1211.4	18	456
12/07/2022	1209.4	118	457
11/07/2022	1190	56	453
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

**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%	36,050	182,360	15.9	2.1	1,614	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	35,350	25,001	20.7	2.4	1,050	32%	52,273	32,273
CTG	越南工商股份銀行	金融	1.6%	26,550	127,593	10.4	1.3	4,416	27%	38,200	22,500
ACB	亞洲商業股份銀行	金融	5.9%	24,000	81,058	7.8	1.7	3,769	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	39,950	50,760	20.5	2.0	1,175	17%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	58,000	43,055	22.9	2.0	1,778	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.6%	82,500	90,505	19.2	4.7	2,863	49%	99,083	69,917
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	96,300	184,313	18.8	3.4	1,093	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,000	30,444	15.1	1.0	15,864	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	2,470	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	22,300	129,670	3.9	1.3	24,614	20%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	25,300	95,592	7.0	1.5	9,287	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	4.9%	101,000	143,796	14.3	5.2	998	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.6%	63,600	93,092	18.1	4.2	3,622	49%	81,400	52,000
NVL	Nova 房地產投資集團股份公司	房地產	4.3%	73,600	143,508	33.9	3.9	2,877	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	115,000	27,872	21.1	3.5	1,049	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	22,550	90,200	20.5	1.8	1,978	0%	43,300	20,500
PDR	Phat Dat 開發房地產股份公司	房地產	1.2%	52,500	35,261	18.9	4.8	2,274	2%	73,221	48,200
TPB	Tien Phong 股份商業銀行	金融	2.0%	26,650	42,154	8.1	1.5	2,757	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%	153,600	98,501	25.7	4.6	168	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	20,700	30,846	7.3	1.5	16,247	34%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.5%	23,050	43,454	11.0	1.2	15,927	22%	36,700	18,600
TCB	越南技商股份銀行 (Techcombank)	金融	7.1%	36,100	126,744	6.6	1.3	6,569	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	71,800	339,795	14.8	2.9	1,074	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.3%	60,100	261,697	6.8	2.0	3,840	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	7.4%	69,500	265,069	#N/A N/A	2.5	1,999	12%	109,600	66,200
VJC	Vietjet 越捷航空股份公司	工業	2.9%	124,800	67,593	345.3	4.0	655	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	5.2%	72,500	151,522	16.5	4.7	2,209	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	27,750	123,362	7.2	1.4	13,015	17%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	1.9%	26,250	59,648	65.5	1.9	2,964	31%	37,000	25,100



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