

市場的指數橫盤移動

2022/07/18

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	1210.1	-5.6	220,851	21/07	6
VN30F2201	1210.9	-2.7	1437	18/08	34
VN30F2203	1211.9	4.2	75	15/09	62
VN30F2206	1210.2	-1.6	29	15/12	153

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/- %	OI	+/- %
VN30F2112	220,851	-9.0%	43,504	
VN30F2201	1,437	-8.7%	3931	
VN30F2203	75	341.2%	246	
VN30F2206	29	11.5%	462	

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	-10.0	-6.2	-3.8
VN30F2201	-9.2	-6.2	-3.0
VN30F2203	-8.2	-14.2	6.0
VN30F2206	-9.9	-10.1	0.2

源自: Bloomberg - YSVN

合約走勢

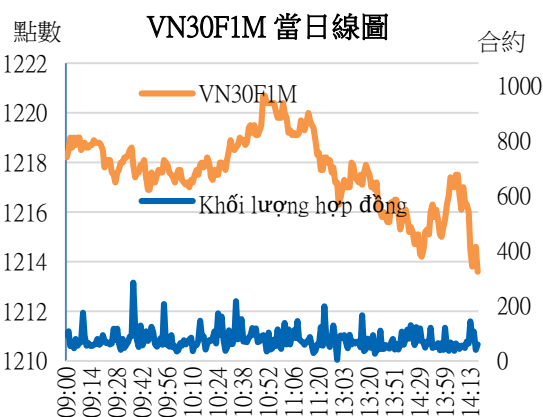
- 4 個期貨合約繼續在窄幅內橫盤移動。與 VN30-Index 相比，VN30F2207 的基差錄得負 10 點。
- VN30F2207 交易量比前一交易日減少 9%，VN30F2208 增加 63%，VN30F2209 減少 63%，VN30F2212 增加 45%。

VN30F1M 的評估

- VN30F2207 在 1205-1220 點內橫盤移動，並尚未退出上述邊界的區域。但價格格局仍能支撐 1198 點創造底部，價格進入較大的復甦區間。MACD 指標切上信號線，顯示短期調整但 RSI 移動至支撐位，顯示 VN30F2207 可能在下個交易日支撐在 1205-1208 點。
- 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 1205-1208 點開設多頭，停損於 1203 點，止盈在 1220 點及 1230 點以上。
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。



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

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VN30F1M 合約走勢圖

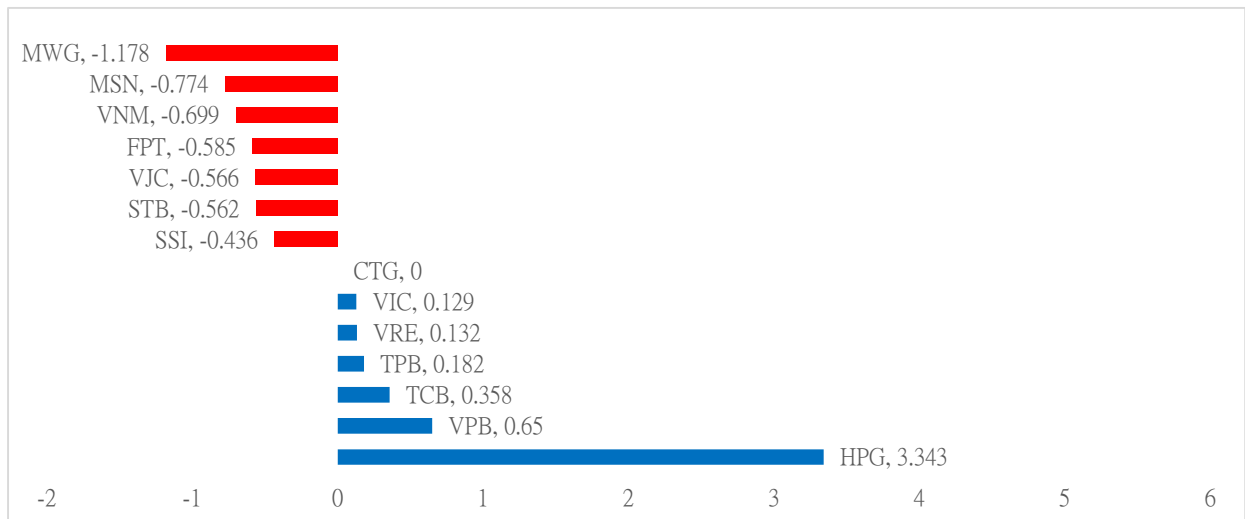


	VN30F2207-Daily	VN30F2207-1H
趨勢	下跌	橫盤
支撐 1	1200	1215
支撐 2	1170	1210
阻力 1	1300	1223
阻力 2	1340	1230

VN30-INDEX 指數走勢

VN30-Index 收盤下跌 0.15%，其中 MWG、MSN 和 VNM 對指數的負面影響最大。相比之下，HPG、VPB 和 TCB 對指數的漲幅影響最大。

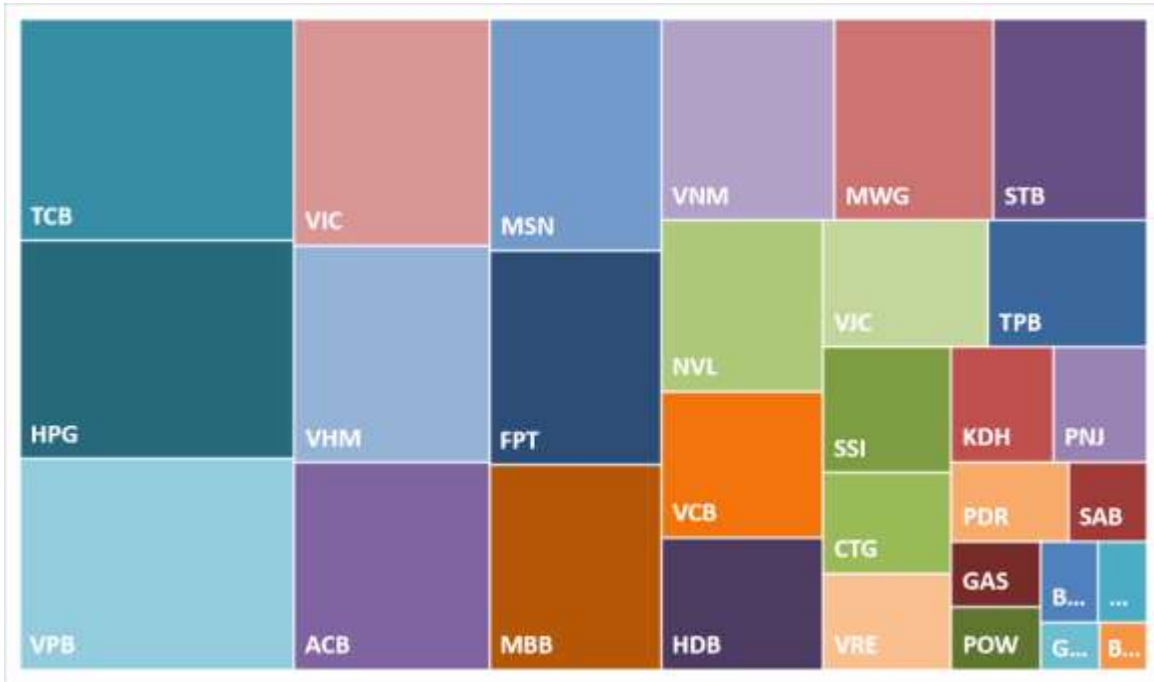
VN30-INDEX 中最有影響力的成份股





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VN30-INDEX 中的資本化



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
15/07/2022	1,210.1	220,851	43,504
14/07/2022	1,215.7	242,699	43,504
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

日期	VN30F2111	交易量	持倉量
15/07/2022	1210.9	1,437	3,931
14/07/2022	1213.6	1,574	3,931
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

日期	VN30F2112	交易量	持倉量
15/07/2022	1,211.9	75	246
14/07/2022	1,207.7	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

日期	VN30F2203	交易量	持倉量
15/07/2022	1210.2	29	462
14/07/2022	1211.8	26	462
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



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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%	35,800	181,095	15.8	2.1	1,598	17%	49,950	28,950
KDH	Khang Dien 房屋貿易投資股份公司	房地產	1.4%	36,350	25,708	21.3	2.5	1,059	29%	52,273	32,818
CTG	越南工商股份銀行	金融	1.7%	27,000	129,755	10.6	1.3	4,404	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	3,630	30%	29,480	22,000
PLX	越南油氣集團	能源	0.4%	39,800	50,570	20.4	2.0	1,142	18%	65,900	37,050
BVH	Bao Viet 集團	金融	0.4%	56,500	41,941	22.3	1.9	1,766	27%	70,000	47,000
FPT	FPT 發展投資工藝股份公司	科技	6.6%	82,200	90,176	19.1	4.7	2,774	49%	99,083	69,917
GAS	越南氣體總公司 - 股份公司	公用服務	0.8%	97,500	186,610	19.1	3.4	1,100	3%	134,000	85,000
POW	越南天然氣股份總公司	公用服務	0.7%	13,000	30,444	15.1	1.0	15,790	2%	20,800	9,980
HDB	胡志明市發展商業股份銀行	金融	2.8%	23,600	47,488	7.3	1.5	2,413	17%	33,950	21,500
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.4%	23,200	134,903	4.1	1.4	24,460	16%	44,923	20,500
MBB	軍隊貿易股份銀行	金融	4.5%	25,450	96,158	7.0	1.5	9,100	23%	34,900	21,850
MSN	Masan 集團股份公司	必需消費品	4.9%	101,200	144,081	14.4	5.2	975	29%	145,833	85,700
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	61,500	90,018	17.5	4.0	3,515	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	2,758	6%	91,000	72,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	113,500	27,509	20.9	3.4	1,027	49%	131,100	84,900
GVR	越南橡膠工業集團	原材料	0.3%	23,150	92,600	21.1	1.9	1,958	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	2,174	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	2,651	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%	154,000	98,757	25.8	4.6	165	63%	181,400	139,800
SSI	SSI 西貢證券股份公司	金融	1.9%	21,100	31,442	7.4	1.5	16,636	22%	54,232	16,965
STB	西貢商信銀行 (sacombank)	金融	3.5%	23,000	43,360	11.0	1.2	16,138	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	6,429	22%	56,000	32,550
VCB	越南外商貿易股份銀行	金融	3.2%	72,300	342,161	14.9	2.9	1,074	23%	96,000	68,900
VHM	Vinhomes 股份公司	房地產	6.2%	60,000	261,262	6.8	2.0	3,779	23%	93,769	58,300
VIC	Vingroup 集團股份公司	房地產	7.4%	69,600	265,450	#N/A N/A	2.5	1,966	12%	109,600	66,200
VJC	Vietjet 越捷航空股份公司	工業	2.9%	124,700	67,539	345.0	4.0	646	17%	149,000	109,200
VNM	越南牛奶股份公司	必需消費品	5.1%	71,600	149,641	16.3	4.6	2,186	55%	92,400	64,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	28,250	125,585	7.3	1.4	12,544	18%	41,050	26,500
VRE	Vincom Retail 股份公司	房地產	1.9%	26,200	59,535	65.4	1.9	2,874	32%	37,000	25,100



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元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh
研究分析經理
+84 28 3622 6868 ext 3826
minh.nguyen@yuanta.com.vn

Lý Thị Hiền
研究分析主管
+84 28 3622 6868 ext 3908
hien.ly@yuanta.com.vn

Quách Đức Khánh
研究分析副主管
+84 28 3622 6868 ext 3833
khanh.quach@yuanta.com.vn

Khổng Hữu Hiệp
高級分析專員
+84 28 3622 6868 ext 3912
hiep.khong@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng
高級分析專員
+84 28 3622 6868 ext 3832
hong.nguyen@yuanta.com.vn

Phạm Tấn Phát
高級分析專員
+84 28 3622 6868 ext 3880
phat.pham@yuanta.com.vn

個人客戶業務部

Phạm Đắc Thành
北部分行經理
+84 28 3622 6868 ext 3416
thanh.pham@yuanta.com.vn

Võ Thị Thu Thủy
平陽分行經理
+84 28 3622 6868 ext 3505
thuy.vo@yuanta.com.vn

Lương Kỳ Ty
堤岸分行經理
+84 28 3622 6868 ext 3653
ty.luong@yuanta.com.vn

Bùi Quốc Phong
同奈分行經理
+84 28 3622 6868 ext 3701
phong.bui@yuanta.com.vn

Võ Đình Tuấn
峴港分行經理
+84 28 3622 6868 ext 3301
tuan.vo@yuanta.com.vn

Nguyễn Việt Quang
河內分行經理
+84 28 3622 6868 ext 3404
quang.nguyen@yuanta.com.vn

Đinh Thị Thu Cúc
頭頓分行經理
+84 28 3622 6868 ext 3203
cuc.dinh@yuanta.com.vn



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