

## Expiration date

### VN30 performance

The VN30 index formed the closing price at 1,253 pts. Relating to foreign trading, supply came back with net sell value recorded at VND150bn. Notably, foreign supply spread to VNM, VIC, and MSN.

### VN30 Future chart: Retest 1,200 pts zone

VN30F2206 kept heading to the lower zone, approaching 1,200-1,250 pts area. However, selling pressure above is still strong and demand is still weak near this zone. Major short-term MAs are pierced on Daily chart, the rebound phase is totally faded. Notably, VN30F2207 is traded with the lower price than VN30F2206, implying the pessimistic market sentiment. In this case, traders should stay on the sidelines and wait for the reaction of this instrument near 1,200 pts area.

### Technical strategy

VN30F2207 is traded with the lower price than VN30F2206, implying the pessimistic market sentiment. In this case, traders should stay on the sidelines and wait for the reaction of this instrument near 1,200 pts area.

**Table 1. Future statistics**

(points, %, contracts)

	Close Price	% chg.	Trading Volume	Open Interest	Fair Value	Expire Date
<b>VN30 Index</b>	1,253.1	(0.6)				
<b>VN30F2206</b>	1,251.3	(1.3)	356,993	27,263	1,261	16/06/22
<b>VN30F2207</b>	1,238.1	(1.9)	20,709	16,855	1,264	21/07/22
<b>VN30F2209</b>	1,243.0	(2.1)	97	199	1,268	15/09/22
<b>VN30F2212</b>	1,249.5	(0.5)	343	519	1,275	15/12/22

Source: Bloomberg, KIS

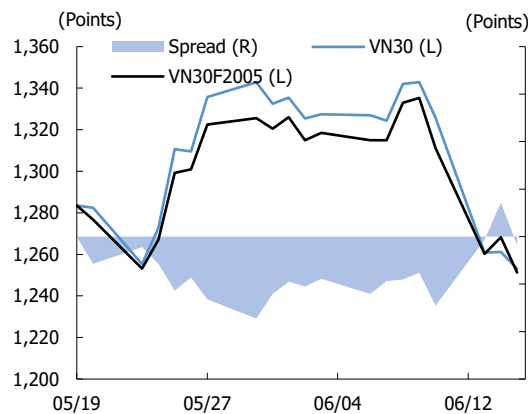
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**Figure 1. VN30 Generics hourly chart**



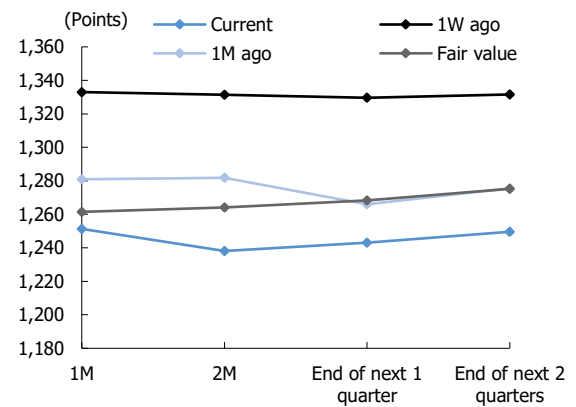
Source: Bloomberg, KIS. Price is adjusted by Continuous Adjustment method

**Figure 2. Basis spread**



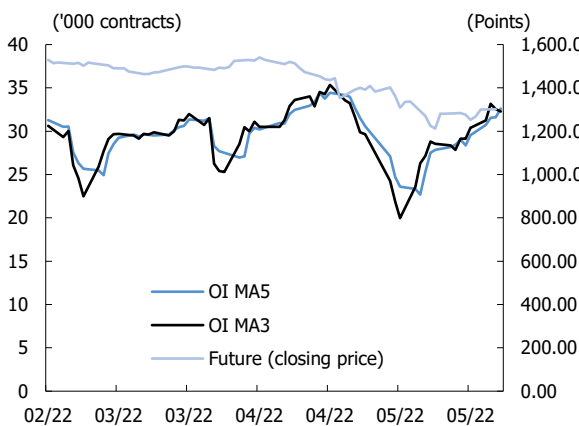
Source: Bloomberg, KIS

**Figure 3. Future price curve**



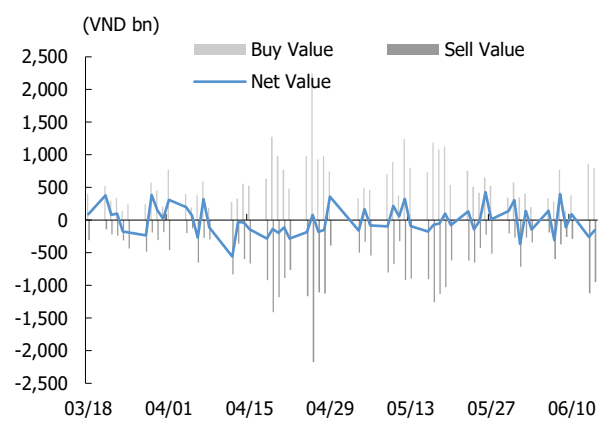
Source: Bloomberg, KIS

**Figure 4. Open interest pattern**



Source: Bloomberg, KIS

**Figure 5. Daily foreign net buy / sell**



Source: Bloomberg, KIS

Table 2. VN30 constituent statistics

(VND bn, VND, %, x, '000 shares)

Quote	Name	Industry	Market Cap	Index Weight	Current Price	1D chg	PER	PBR	3M. Vol	Foreign Owned	52W High	52W Low
ACB	Asia Commercial Bank	Financials	79,707	5.68	23,600	(2.1)	7.7	1.65	4,700	30.0	30,560	22,000
BID	BIDV	Financials	161,873	0.54	32,000	(0.9)	14.1	1.87	1,807	16.8	49,950	30,055
BVH	Bao Viet Group	Financials	38,155	0.32	51,400	0.0	20.3	1.76	1,824	26.3	70,000	47,000
CTG	VietinBank	Financials	117,741	1.48	24,500	(3.0)	9.6	1.21	4,891	26.2	42,458	23,500
FPT	FPT Corp	Information Technology	99,282	7.07	90,500	1.6	21.1	5.14	3,398	49.0	99,083	68,417
GAS	PetroVietnam Gas	Utilities	237,330	0.99	124,000	(1.6)	24.3	4.35	915	2.8	132,500	85,000
GVR	Viet Nam Rubber Group	Materials	92,200	0.31	23,050	(6.9)	21.0	1.86	2,186	0.5	43,300	21,000
HDB	HDBank	Financials	49,299	2.86	24,500	(1.6)	7.6	1.58	3,012	16.9	33,950	21,500
HPG	Hoa Phat Group	Materials	131,504	6.06	29,400	(3.0)	3.9	1.33	19,397	20.8	58,400	28,850
KDH	Khang Dien House	Real Estate	24,496	1.33	38,100	(2.3)	20.3	2.34	1,111	32.3	57,500	34,800
MBB	MBBank	Financials	94,080	4.34	24,900	(2.4)	6.9	1.47	10,550	23.2	34,900	24,100
MSN	Masan Group	Consumer Staples	150,915	5.03	106,000	(0.3)	15.1	5.46	1,135	28.9	145,833	85,700
MWG	Mobile World Investment	Consumer Discretionary	108,095	6.34	147,700	2.9	21.0	4.83	1,852	49.0	162,800	90,667
NVL	Novaland	Real Estate	148,963	4.37	76,400	(0.3)	35.2	4.08	3,840	6.2	94,351	72,500
PDR	Phat Dat Real Estate	Real Estate	32,776	1.10	48,800	(2.2)	17.6	4.49	3,312	2.3	73,221	48,250
PLX	Petrolimex	Energy	52,094	0.44	41,000	(4.9)	21.0	2.04	1,566	17.2	65,900	37,050
PNJ	Phu Nhuan Jewelry	Consumer Discretionary	28,599	2.04	118,000	1.7	8.1	3.57	1,111	49.0	131,100	84,900
POW	PV Power	Utilities	33,957	0.71	14,500	(4.9)	16.9	1.16	13,460	2.2	20,800	9,980
SAB	SABECO	Consumer Staples	97,475	0.90	152,000	1.3	25.5	4.55	190	62.6	181,400	139,800
SSI	SSI Securities Corp.	Financials	22,486	1.32	22,650	(7.0)	7.5	1.50	12,788	34.3	57,700	22,650
STB	Sacombank	Financials	39,024	3.11	20,700	(1.0)	9.9	1.10	15,700	20.7	36,700	18,600
TCB	Techcombank	Financials	125,340	6.83	35,700	(0.1)	6.5	1.28	6,714	22.5	58,600	32,550
TPB	Tien Phong Bank	Financials	41,996	1.94	26,550	0.2	8.0	1.53	3,644	29.8	44,000	23,259
VCB	Vietcombank	Financials	362,038	3.34	76,500	(0.6)	15.8	3.09	1,094	23.6	96,000	73,000
VHM	Vinhomes	Real Estate	286,953	6.69	65,900	(0.2)	7.5	2.22	4,129	23.4	93,769	59,200
VIC	VinGroup	Real Estate	292,529	7.96	76,700	0.1	79	2.80	2,402	12.4	109,600	72,700
VJC	Vietjet Air	Industrials	67,431	2.83	124,500	(0.2)	30.1	3.95	751	16.9	149,000	109,200
VNM	Vinamilk	Consumer Staples	134,802	4.52	64,500	(2.4)	14.7	4.19	2,442	54.4	93,200	64,500
VPB	VPBank	Financials	128,252	7.52	28,850	0.0	7.4	1.47	15,477	17.4	41,050	27,600
VRE	Vincom Retail	Real Estate	65,670	2.04	28,900	(0.9)	72.1	2.12	3,650	31.1	37,000	25,100

Source: Bloomberg, KIS

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