

當日期貨市場：寬幅橫盤移動

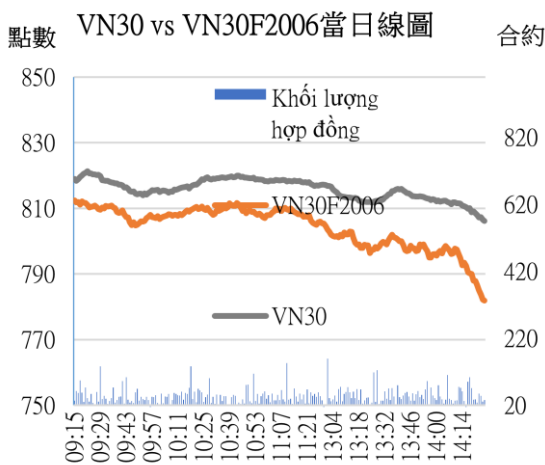
2020/05/27

合約走勢

收盤 +/- 成交量 到期日

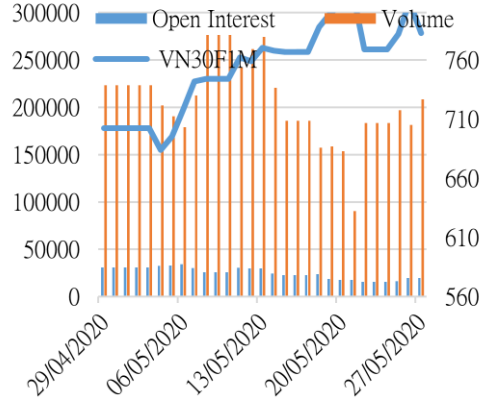
單位	點數	點數	合約	日期
VN30F2006	782.9	-26.5	208,309	18/06
VN30F2007	773.0	-27.0	759	16/07
VN30F2009	762.1	-16.9	253	17/09
VN30F2012	760.1	-19.9	144	17/12

源自：Bloomberg - YSVN



源自：Bloomberg - YSVN

合約 VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- 儘管 VN30F2006 在盤中下跌，但價格線收於內部趨勢線上方，並在上一盤中起到支撐的作用。同時，價格曲線在近期以三角形模式在寬範圍內橫盤移動。這表明主要的漲勢尚未結束，當前的橫盤移動是在價格在繼續趨勢之前的積極累積階段。
- 預計 VN30F2006 在接下來的 1-2 盤中在 780-800 點區內累積橫盤，然後會繼續上漲趨勢。

投資策略

- 當天策略 (Intraday)：隨著價格回到 782 點的支撐位，投資者考慮在當前價格水平上開多頭，停損在 780 點以下，目標為接近 795 點或 800 點。
- 主要短期趨勢策略 (Daily)：投資者考慮在 VN30F2006 的 783-785 點開多頭，停損為 757.9 點，目標為 818-820 點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	橫盤
支撐 1	760	803
支撐 2	680	795
阻力 1	820	818
阻力 2	850	825



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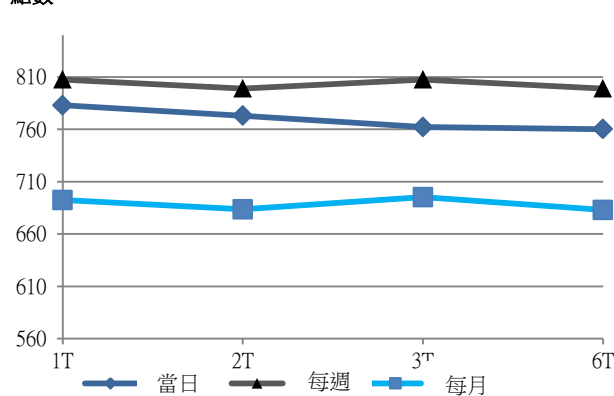


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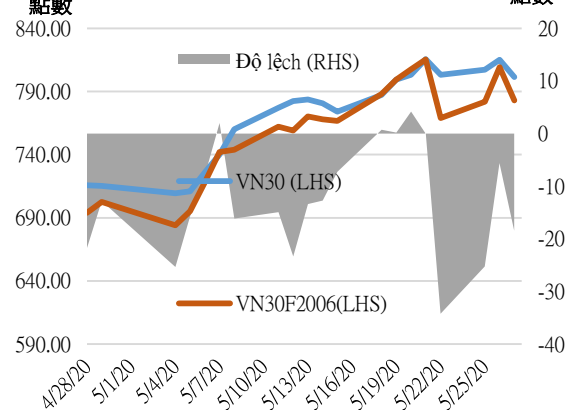
期貨合約

	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	801.4	-13.7	-1.7%	0				
VN30F2006	782.9	-26.5	-3.3%	208,309	14.76%	805	18/06/2020	23
VN30F2007	773.0	-27.0	-3.4%	759	-1.43%	810	16/07/2020	51
VN30F2009	762.1	-16.9	-2.2%	253	-28.53%	823	17/09/2020	114
VN30F2012	760.1	-19.9	-2.6%	144	136.07%	841	17/12/2020	205

期貨合約的價格曲線



VN30 vs VN30F2006的基本偏差



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
EIB	0.41	HPG	-2.61
CTD	0.22	VPB	-2.57
VCB	0.21	VNM	-1.92
NVL	0.18	VHM	-0.87
GAS	0.01	TCB	-0.75

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	6.93	BID	-5.24
EIB	1.78	VPB	-4.76
NVL	0.75	HPG	-4.23
VCB	0.48	VRE	-3.77
GAS	0.13	CTG	-3.24

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VN30 指數股票名單

股票代碼	企業名稱	產業	比重	收盤價	資本	PER	PBR	3 個月成交量	外資持股	52 週走高	52 週走低
		單位	%	VND	Tỷ VND	x	x	000 cp	%	VND	VND
BID	越南投資與發展商業股份銀行	金融	1.0%	39,800	160,076	18.6	2.1	1,364	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	74,100	5,653	9.2	0.7	262	47%	115,200	44,000
CTG	越南工商股份銀行	金融	2.7%	22,400	83,404	8.9	1.1	6,874	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	50,500	37,487	43.2	1.9	680	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,900	55,849	54.0	3.0	958	13%	67,400	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	17,200	21,146	22.2	1.3	402	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	48,000	37,628	11.5	2.6	2,506	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	75,000	143,546	12.9	2.8	803	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,300	24,121	10.0	0.9	5,108	11%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.6%	23,700	22,892	6.4	1.2	1,587	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.4%	27,200	75,101	9.8	1.5	8,942	37%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,300	41,718	5.1	1.0	6,879	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.8%	62,500	73,059	15.8	1.7	2,004	39%	88,800	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	84,800	38,399	9.6	2.9	1,510	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	53,800	52,161	15.0	2.3	793	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	63,000	14,187	12.0	2.8	893	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,550	9,782	6.3	1.0	670	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,400	1,930	12.6	0.3	12,097	2%	31,000	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	175,200	112,352	26.1	6.5	91	63%	291,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.6%	14,950	8,772	106.3	1.2	2,357	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,900	8,954	12.2	1.0	3,755	51%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,100	18,217	7.6	0.7	11,512	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	20,900	73,153	7.0	1.1	2,605	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.5%	82,900	307,466	17.1	3.6	1,456	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.7%	74,700	245,727	9.5	3.9	1,532	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.6%	96,900	327,758	46.3	4.1	911	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	113,000	59,194	15.9	4.0	379	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.6%	115,000	200,258	21.1	6.7	1,640	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	23,000	56,068	6.1	1.3	4,773	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	25,500	57,944	20.8	2.2	3,185	31%	37,950	16,900



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