

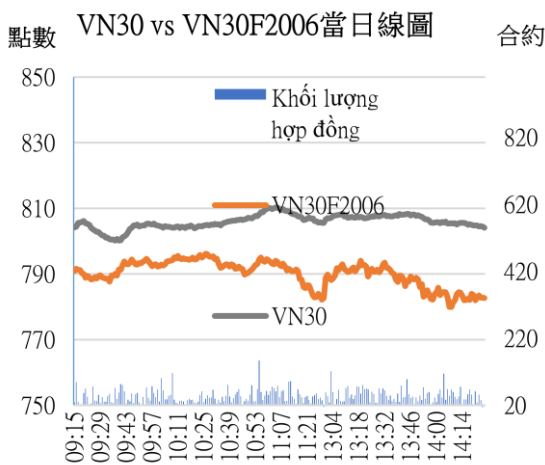
當日期貨市場：優先在盤中進行交易的活動

2020/05/28

合約走勢

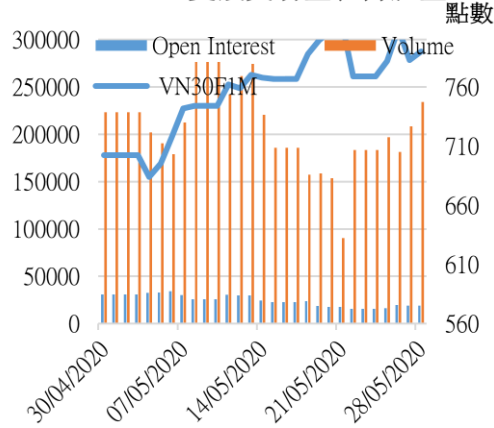
單位	收盤	+/-	成交量	到期日
VN30F2006	790.0	7.1	234,116	18/06
VN30F2007	776.0	3.0	841	16/07
VN30F2009	761.6	-0.5	274	17/09
VN30F2012	762.9	2.8	739	17/12

源自：Bloomberg - YSVN



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合約 VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2006 繼續橫盤移動，價格從波段的底部 552 點和 675 點處保持在漲勢線的上方，表明漲勢未被停止。但是，風險的跡象正逐漸出現，因 RSI 和 MACD 形成了三段看跌分期，表明上漲動力正轉弱。同時，ATR 指標在達自 2020 年 5 月初以來的最低水平後就緩慢增長，說明合約的波動性可能會增加。
- 在下一盤中，VN30F2006 可能會繼續恢復以重新測試 795-802 點阻力位的賣壓。趨勢將更加明晰，若價格突破或跌破當前的橫盤趨勢。

投資策略

- 當天策略 (Intraday)：因合約價格橫盤移動，投資者應在盤中優先考慮衝浪。投資者考慮在不超過 800-802 點開空頭，停損於 805 點，目標為 785-787 點。
- 主要短期趨勢策略 (Daily)：投資者考慮持有 VN30F2006 的多頭，當收盤價在 779 點以下就停損，阻力位為 805-818 點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	橫盤
支撐 1	740	780
支撐 2	680	750
阻力 1	820	804
阻力 2	850	813



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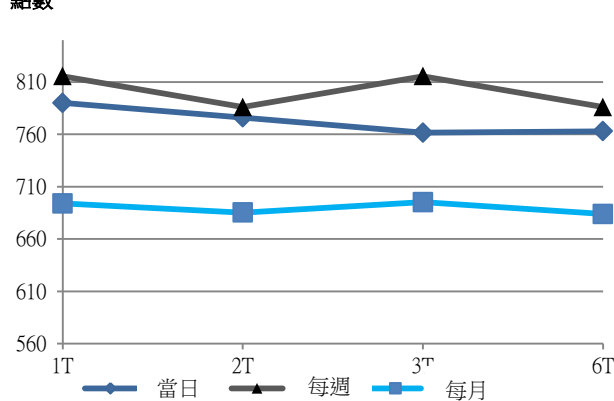


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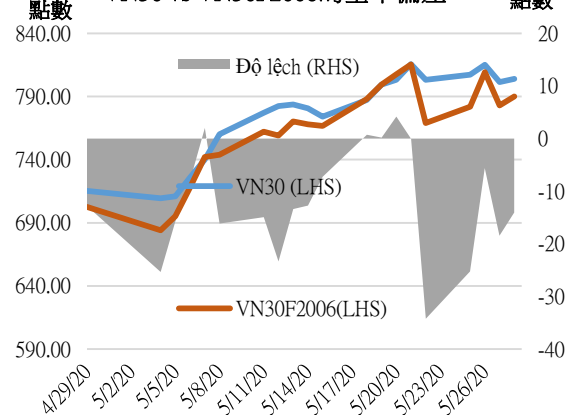
期貨合約

	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	804.1	2.7	0.3%	0				
VN30F2006	790.0	7.1	0.9%	234,116	12.39%	807	18/06/2020	20
VN30F2007	776.0	3.0	0.4%	841	10.80%	812	16/07/2020	48
VN30F2009	761.6	-0.5	-0.1%	274	8.30%	825	17/09/2020	111
VN30F2012	762.9	2.8	0.4%	739	413.19%	844	17/12/2020	202

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
VCB	0.86	EIB	-0.41
VRE	0.79	VNM	-0.15
STB	0.47	GAS	-0.14
VPB	0.22	PNJ	-0.07
NVL	0.22	MWG	-0.04

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VRE	5.49	EIB	-1.74
CTD	3.64	GAS	-1.47
BID	2.26	PNJ	-0.48
STB	1.98	SSI	-0.34
VCB	1.93	SBT	-0.33

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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	1.1%	40,700	163,696	19.0	2.2	1,391	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	76,800	5,859	9.6	0.7	280	47%	115,000	44,000
CTG	越南工商股份銀行	金融	2.7%	22,550	83,963	9.0	1.1	6,909	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	50,400	37,413	38.6	1.9	704	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,800	55,730	53.8	3.0	969	13%	67,400	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	16,900	20,777	21.8	1.3	408	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	48,000	37,627	11.5	2.6	2,480	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	73,900	141,441	12.7	2.8	813	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,400	24,355	10.1	0.9	5,177	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	1,581	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.3%	27,200	75,101	9.8	1.5	9,188	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	6,971	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.8%	62,800	73,410	15.9	1.7	2,020	39%	88,500	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	84,700	38,354	9.6	2.9	1,514	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	54,300	52,646	15.2	2.3	804	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	62,700	14,119	11.9	2.8	904	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,450	9,751	6.3	1.0	676	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,410	1,936	12.6	0.3	12,145	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%	14,900	8,742	87.3	1.2	2,353	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,850	8,924	12.2	1.0	3,864	51%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,300	18,578	7.8	0.7	11,625	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	2,612	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.6%	84,500	313,400	17.4	3.7	1,450	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	75,000	246,714	9.6	3.9	1,583	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.6%	97,000	328,096	46.3	4.1	910	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	113,300	59,351	15.9	4.0	380	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.6%	114,800	199,910	21.1	6.7	1,636	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	23,100	56,312	6.2	1.3	4,834	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	26,900	61,125	21.9	2.3	3,282	31%	37,950	16,900



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HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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