

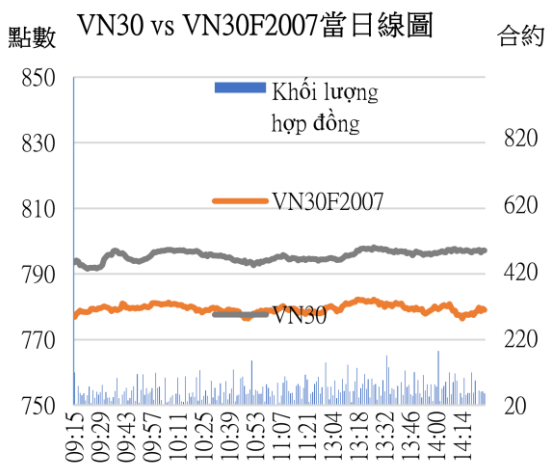
當日期貨市場：下跌勢頭正在轉弱

2020/06/25

合約走勢

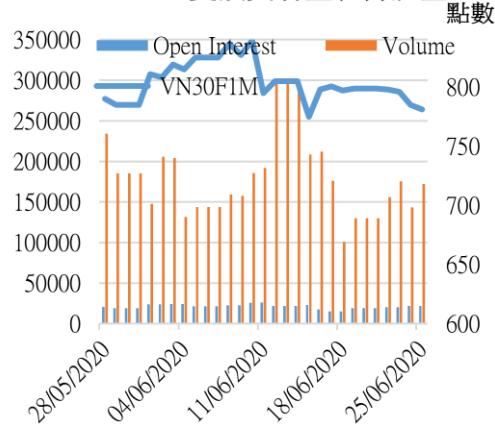
單位	收盤	+/-	成交量	到期日
VN30F2007	781.0	-4.0	172,194	16/07
VN30F2008	771.0	-4.0	571	20/08
VN30F2009	766.9	-5.9	96	17/09
VN30F2012	764.7	-5.8	376	17/12

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

- VN30F2007 繼續下跌的趨勢，並受到下跌通道的支配，表明跌勢尚未結束。然而，MACD Histogram 指標正在收縮，RSI 也回到超賣區域，表明下跌壓力已經轉弱。預計 VN30F2007 在下盤中將在 771-774.5 點有修正的震盪，相當於 50-61.8% Fibonacci Retracement。
- 根據 Elliott 波動圖，VN30F2007 的價格平衡在 760 點之後，最近的 4 盤的跌勢仍然是技術的下跌趨勢。價格動量的減弱信號表明 771-774.5 點將是價格的轉折點。

投資策略

- 當天策略 (Intraday)：投資者考慮在早盤開盤時，價格仍在 782.5-783 點開空頭，停損於 784 點，目標為 776 點。可考慮在 771-775 點開多頭，停損於 770 點，目標為 790 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2007 的新切入點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	橫盤	下跌
支撐 1	760	775
支撐 2	680	771
阻力 1	850	783
阻力 2	868	790



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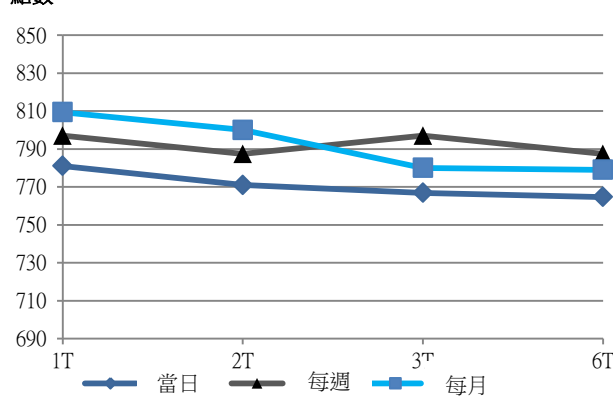


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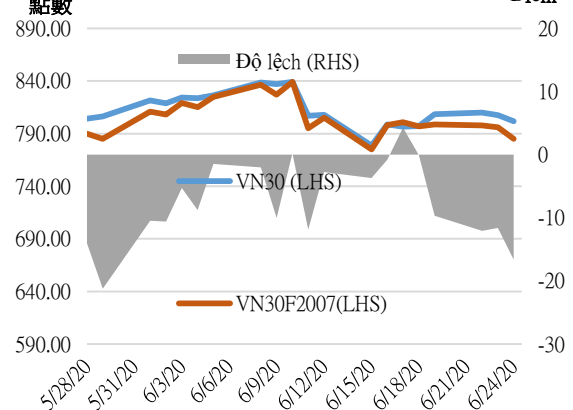
期貨合約

	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	796.5	-5.1	-0.6%	0				
VN30F2007	781.0	-4.0	-0.5%	172,194	20.17%	799	16/07/2020	20
VN30F2008	771.0	-4.0	-0.5%	571	35.31%	806	20/08/2020	55
VN30F2009	766.9	-5.9	-0.8%	96	-5.88%	812	17/09/2020	83
VN30F2012	764.7	-5.8	-0.8%	376	322.47%	830	17/12/2020	174

期貨合約的價格曲線



VN30 vs VN30F2007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
HPG	0.65	TCB	-0.90
STB	0.59	VIC	-0.82
NVL	0.53	VPB	-0.67
SSI	0.02	MWG	-0.54
BVH	0.00	VCB	-0.54

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	2.23	CTD	-6.11
NVL	2.06	HDB	-2.10
HPG	1.11	SBT	-1.68
SSI	0.32	MWG	-1.65
BVH	0.00	TCB	-1.46

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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%	40,000	160,881	18.7	2.1	1,401	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	67,600	5,157	8.4	0.6	399	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	22,700	84,521	9.0	1.1	6,359	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	48,000	35,631	36.7	1.8	879	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	45,850	54,599	52.7	2.9	1,185	14%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	17,750	21,822	22.9	1.4	375	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	46,800	36,687	11.2	2.5	2,178	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	72,400	138,570	12.4	2.7	799	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,250	24,004	10.0	0.9	5,811	12%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	25,700	24,824	7.0	1.3	1,374	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.4%	27,300	75,377	9.9	1.5	10,493	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,350	41,838	5.1	1.0	6,946	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	56,700	66,279	14.3	1.6	1,686	39%	85,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	83,600	37,856	9.5	2.8	1,482	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	59,500	57,688	16.6	2.5	954	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	59,600	13,421	11.4	2.7	917	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,100	9,643	6.3	1.0	588	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,120	1,771	11.6	0.3	20,726	2%	30,050	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	160,000	102,605	23.8	6.0	90	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%	14,600	8,566	85.5	1.2	2,319	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,800	9,495	13.0	1.0	4,615	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,450	20,652	8.6	0.7	12,958	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	20,200	70,703	6.8	1.1	2,295	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.6%	83,700	310,433	17.3	3.7	1,335	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	75,500	248,358	9.6	3.9	2,181	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.4%	93,400	315,919	44.6	3.9	814	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.7%	108,500	56,836	15.3	3.8	404	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	116,400	202,696	21.3	6.8	1,505	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.2%	22,000	53,630	5.9	1.2	5,052	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	26,500	60,216	21.6	2.2	3,580	31%	37,950	16,900



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