

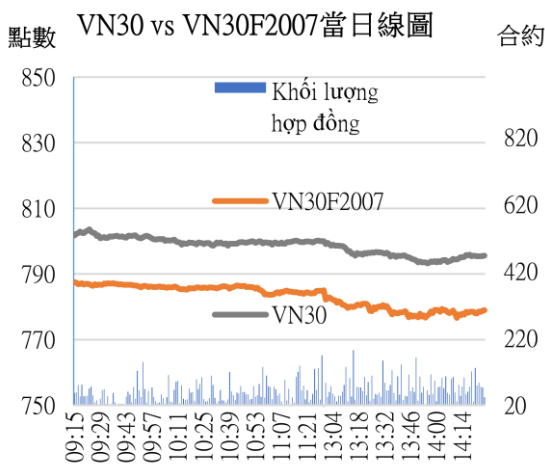
當日期貨市場：接近值得注意的支持位

2020/06/26

合約走勢

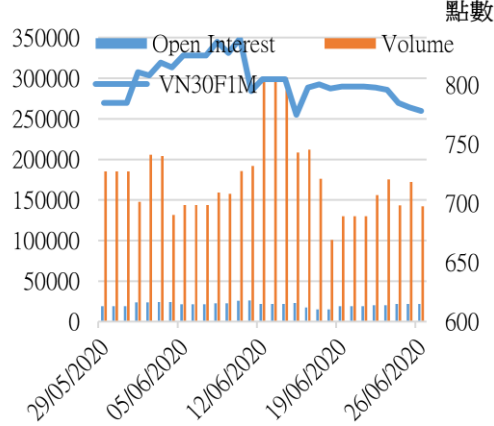
單位	收盤	+/-	成交量	到期日
VN30F2007	778.1	-2.9	142,205	16/07
VN30F2008	769.1	-1.9	604	20/08
VN30F2009	762.5	-4.4	74	17/09
VN30F2012	762.1	-2.6	72	17/12

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

- VN30F2007 仍沿下跌通道而下跌，表明跌勢仍以張跌交織的階段主導著市場。但是，MACD Histogram, RSI 等技術指標出現震盪和看漲的跡象，表明跌勢正在逐漸轉弱。VN30F2007 預計在下一盤出現修正的震盪，並且 771-774 點相當於 50-61.8% Fibonacci Retracement，預計將起到支撐作用。
- 根據 Elliott 波動圖，VN30F2007 在價格保持在 760 點平衡後就以 Flat 波動圖移動。若 771-774 點起支撐作用，趨勢將更加明顯。

投資策略

- 當天策略 (Intraday)：投資者考慮在開盤價格反彈至 779-780 點時開空頭，停損於 781 點，目標為 775 點。可以在 771-774 點開多頭以進行勘探市場趨勢，停損於 770 點，目標為 790 點，或者等待具體的支撐信號。
- 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	774
支撐 2	680	771
阻力 1	835	780
阻力 2	850	790



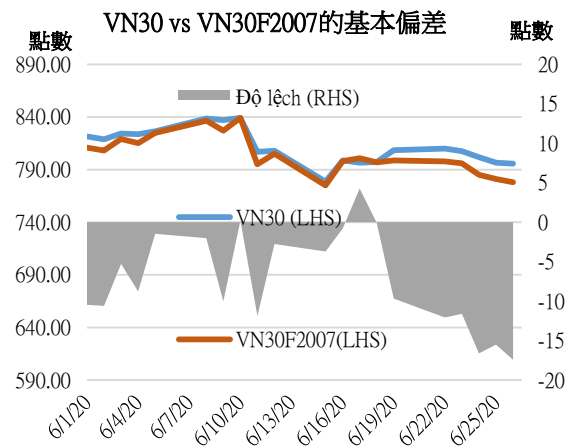
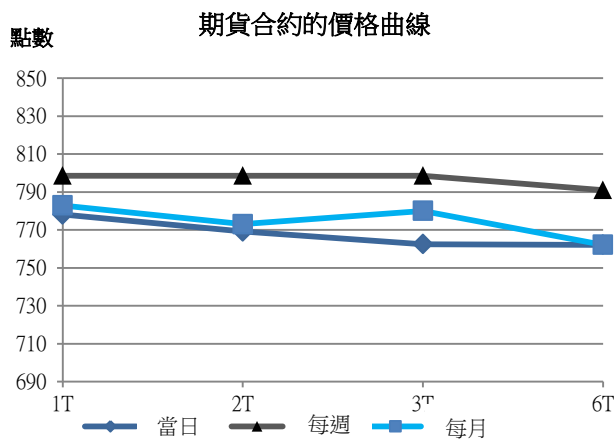
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期貨合約

	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	795.5	-1.0	-0.1%	0				
VN30F2007	778.1	-2.9	-0.4%	142,205	-17.42%	798	16/07/2020	19
VN30F2008	769.1	-1.9	-0.2%	604	5.78%	805	20/08/2020	54
VN30F2009	762.5	-4.4	-0.6%	74	-22.92%	811	17/09/2020	82
VN30F2012	762.1	-2.6	-0.3%	72	-80.85%	829	17/12/2020	173



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
NVL	1.29	VIC	-1.20
TCB	0.45	VNM	-0.37
SAB	0.44	STB	-0.36
MWG	0.23	HDB	-0.31
VHM	0.05	HPG	-0.22

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
NVL	4.87	VIC	-2.03
SAB	3.00	SSI	-1.90
TCB	0.74	ROS	-1.60
MWG	0.72	HDB	-1.36
REE	0.32	STB	-1.31

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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%	39,900	160,479	18.6	2.1	1,394	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	66,800	5,096	8.3	0.6	410	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	22,550	83,963	9.0	1.1	6,299	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	47,500	35,260	36.4	1.8	875	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	45,800	54,539	52.7	2.9	1,192	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	374	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	46,850	36,726	11.2	2.5	2,150	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	72,200	138,187	12.4	2.7	792	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,200	23,887	9.9	0.9	5,749	12%	15,200	6,850
HDB	胡志明市發展商業股份銀行	金融	2.8%	25,350	24,486	6.9	1.3	1,360	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	10,659	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	6,873	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.3%	56,400	65,929	14.2	1.6	1,655	39%	85,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	84,200	38,127	9.6	2.9	1,470	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	62,400	60,499	17.4	2.7	965	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	13,417	11.4	2.7	909	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,200	9,674	6.3	1.0	584	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,070	1,743	11.4	0.3	20,817	2%	29,950	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	164,800	105,683	24.5	6.1	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%	14,550	8,537	85.2	1.2	2,321	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,500	9,315	12.7	1.0	4,622	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,300	20,381	8.5	0.7	13,002	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	20,350	71,228	6.8	1.1	2,263	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.6%	83,300	308,949	17.2	3.6	1,320	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	75,600	248,687	9.7	4.0	2,168	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.2%	91,500	309,492	43.7	3.8	794	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	403	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	115,900	201,826	21.3	6.7	1,487	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	5,008	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	26,200	59,535	21.4	2.2	3,506	31%	37,950	16,900



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SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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