

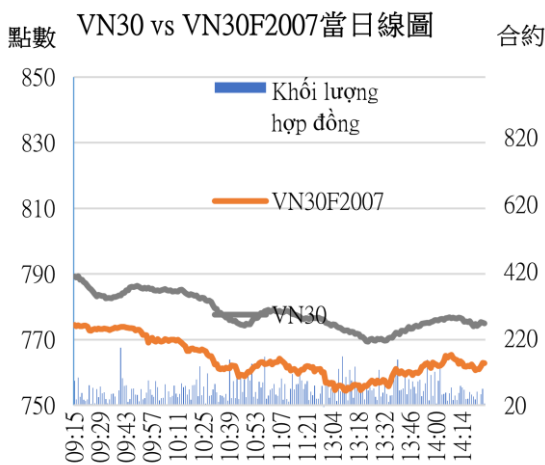
當日期貨市場：形成短期下跌趨勢

2020/06/29

合約走勢

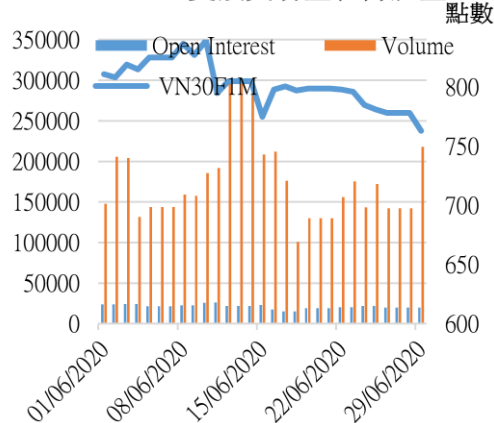
單位	收盤	+/-	成交量	到期日
VN30F2007	763.0	-15.1	218,029	16/07
VN30F2008	754.5	-14.6	560	20/08
VN30F2009	746.1	-16.4	113	17/09
VN30F2012	747.0	-15.1	110	17/12

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 當天加劇了跌勢，並跌破了 760 點的舊底部，表明正在形成下跌趨勢。RSI 在 30 分幀中繼續下跌並轉弱，表明短期內下跌慣性仍在轉弱。預計下一盤中，VN30F2007 將下跌至 747-750 點以下，而下盤的阻力位在 766.5-769 點。
- 主要趨勢跌入了負面狀態若 VN30F2007 跌破 760-770 點的支撐位。VN30F2007 的可能會測試 740-745 點以下。

投資策略

- 當天策略 (Intraday)：預計 VN30F2007 會繼續以張跌交織的節奏繼續減弱 投資者考慮在約 766-767 點開空頭，停損於 770 點，目標為 747-750 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	753
支撐 2	680	747
阻力 1	835	767
阻力 2	850	770



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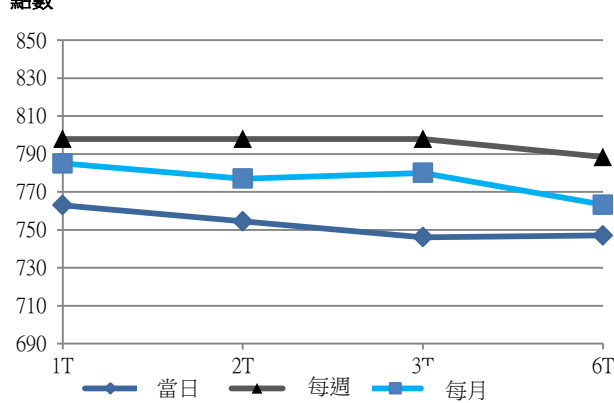


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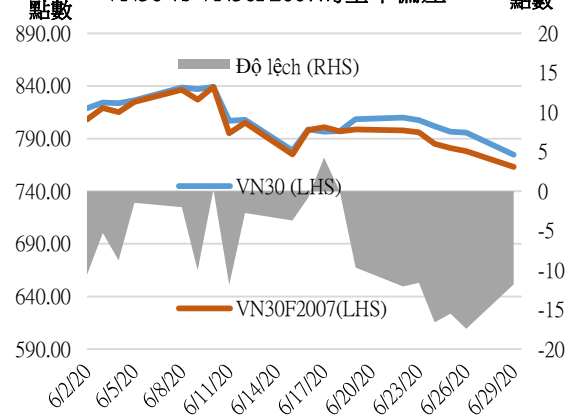
期貨合約

	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	774.8	-20.7	-2.6%	0				
VN30F2007	763.0	-15.1	-1.9%	218,029	53.32%	777	16/07/2020	18
VN30F2008	754.5	-14.6	-1.9%	560	-7.28%	784	20/08/2020	53
VN30F2009	746.1	-16.4	-2.2%	113	52.70%	789	17/09/2020	81
VN30F2012	747.0	-15.1	-2.0%	110	52.78%	807	17/12/2020	172

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
EIB	0.34	VNM	-2.96
CTD	0.14	VPB	-2.24
ROS	-0.03	TCB	-2.09
NVL	-0.09	VIC	-1.57
REE	-0.10	HPG	-1.19

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	4.79	VPB	-4.55
EIB	1.41	SSI	-4.52
NVL	-0.32	SBT	-4.47
VIC	-1.57	POW	-3.92
REE	-1.60	BVH	-3.68

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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%	38,500	154,848	18.0	2.0	1,380	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	70,000	5,340	8.7	0.6	416	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	21,900	81,543	8.7	1.0	6,226	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	45,750	33,961	35.0	1.8	871	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	44,500	52,991	51.2	2.8	1,213	14%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.2%	18,000	22,130	23.3	1.4	373	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	46,050	36,099	11.0	2.4	2,121	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	69,700	133,402	12.0	2.6	780	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	9,800	22,950	9.5	0.9	5,744	12%	15,100	6,850
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,700	23,858	6.7	1.3	1,342	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.5%	26,650	73,583	9.6	1.5	10,684	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	16,850	40,633	5.0	1.0	6,796	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	55,100	64,409	13.9	1.5	1,619	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%	81,500	36,905	9.3	2.8	1,455	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	62,200	60,305	17.4	2.7	973	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	57,500	12,945	11.0	2.6	894	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	30,700	9,519	6.2	0.9	580	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	2,990	1,697	11.1	0.3	20,765	2%	29,800	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	160,500	102,926	23.9	6.0	89	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%	13,900	8,156	81.4	1.1	2,316	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,800	8,894	12.1	1.0	4,655	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	10,950	19,750	8.2	0.7	12,949	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	19,650	68,778	6.6	1.1	2,227	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.6%	81,500	302,274	16.8	3.6	1,296	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	74,000	243,424	9.5	3.9	2,151	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.2%	89,000	301,036	42.5	3.7	776	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.7%	106,800	55,946	15.0	3.8	402	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.7%	111,900	194,860	20.5	6.5	1,448	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.1%	21,000	51,193	5.6	1.1	4,988	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	25,400	57,717	20.7	2.1	3,461	31%	37,950	16,900



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