

當日期貨市場：可能會進入強勁的恢復期

2020/06/30

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2007	752.5	-10.5	197,428	16/07
VN30F2008	744.0	-10.5	788	20/08
VN30F2009	739.8	-6.3	161	17/09
VN30F2012	737.9	-9.1	142	17/12

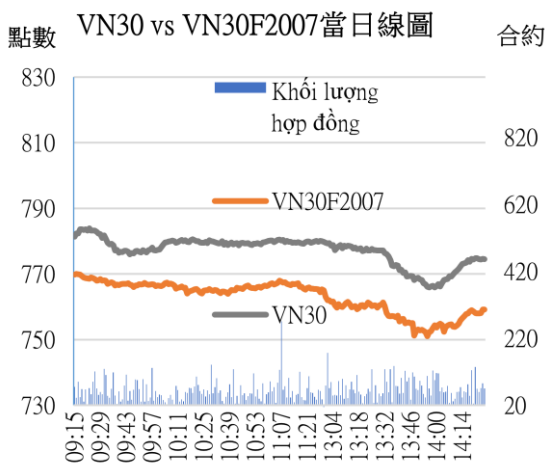
源自：Bloomberg - YSVN

技術信號

- VN30F2007 繼續修正階段，但是跌勢正接近值得注意的點區。具體來說，價格線接近看跌通道線的下邊界（747-750 點）。上部區域也與 1,272 % Fibonacci Projection 的水平重合。在 30 分幀中，RSI，MACD Histogram 指標均出現了分歧。
- 主要趨勢是橫盤移動。然而，投資者應注意從 747-750 點的強勁反彈階段。

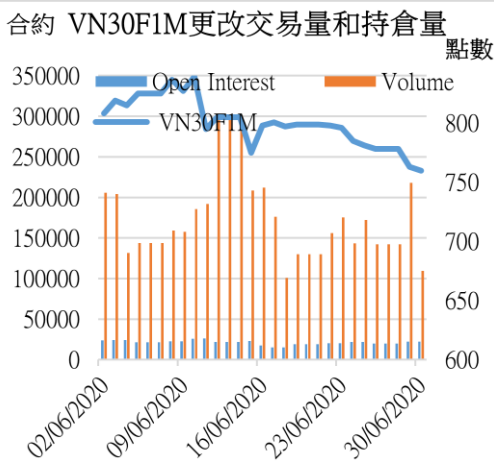
投資策略

- 當天策略 (Intraday)：投資者限制在當前價格水平開空頭。可以考慮在 747-750 點起支撐作用時開多頭的策略，停損於 746 點和目標為 770 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2007 的新切入點。

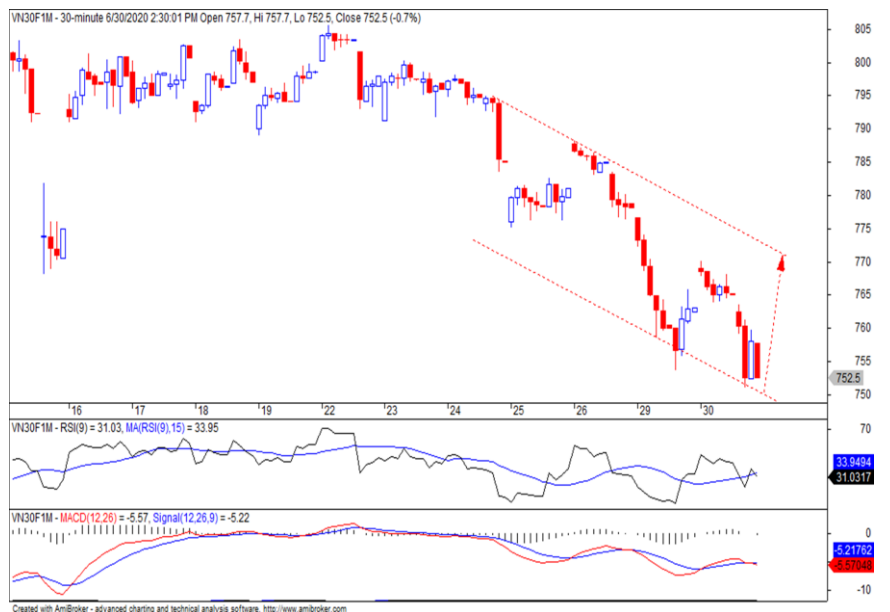


源自：Bloomberg - YSVN

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	下跌	下跌
支撐 1	760	750
支撐 2	680	747
阻力 1	835	770
阻力 2	850	785



源自：Bloomberg - YSVN



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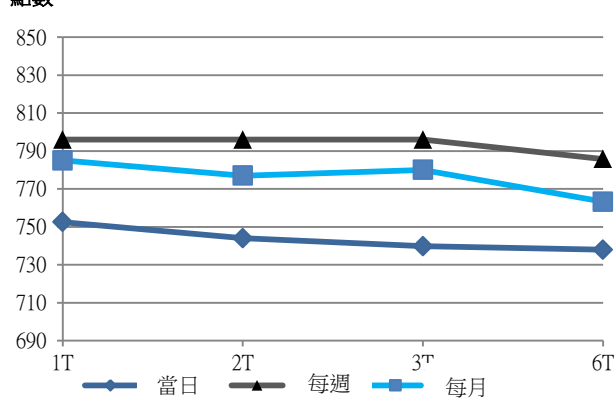


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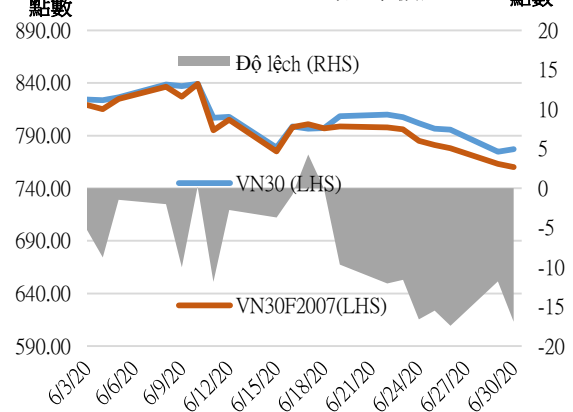
期貨合約

	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	777.1	2.3	0.3%	0				
VN30F2007	752.5	-10.5	-1.4%	197,428	-9.45%	779	16/07/2020	17
VN30F2008	744.0	-10.5	-1.4%	788	40.71%	786	20/08/2020	52
VN30F2009	739.8	-6.3	-0.8%	161	42.48%	791	17/09/2020	80
VN30F2012	737.9	-9.1	-1.2%	142	29.09%	809	17/12/2020	171

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
VHM	0.76	VPB	-1.23
VNM	0.59	VCB	-0.64
VJC	0.41	MSN	-0.61
HPG	0.33	MBB	-0.47
HDB	0.09	STB	-0.47

股價上漲前5檔	%	股價下跌前5檔	%
VHM	2.03	SBT	-3.96
VJC	1.12	VPB	-2.62
VNM	0.71	VRE	-2.36
HPG	0.56	SAB	-2.18
HDB	0.40	STB	-1.83

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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%	38,800	156,054	18.1	2.1	1,387	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	70,300	5,363	8.8	0.6	438	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	21,950	81,729	8.7	1.0	6,217	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	46,200	34,295	35.4	1.8	862	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	44,750	53,289	51.5	2.8	1,248	14%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	17,350	21,331	22.4	1.3	372	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	46,100	36,138	11.0	2.5	2,084	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	70,000	133,977	12.0	2.6	785	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	9,860	23,091	9.6	0.9	5,858	12%	15,100	6,850
HDB	胡志明市發展商業股份銀行	金融	2.8%	24,150	23,327	6.6	1.2	1,303	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.6%	27,050	74,687	9.8	1.5	10,701	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	6,839	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	55,400	64,760	14.0	1.5	1,587	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%	81,500	36,905	9.3	2.8	1,422	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	61,200	59,336	17.1	2.6	994	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	57,700	12,990	11.0	2.6	886	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	30,850	9,565	6.2	0.9	583	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,020	1,714	11.2	0.3	20,835	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%	161,500	103,567	24.0	6.0	86	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%	13,850	8,126	81.1	1.1	2,340	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	4,780	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,000	19,840	8.3	0.7	13,064	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	19,600	68,603	6.6	1.1	2,223	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	1,278	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	5.0%	76,500	251,648	9.8	4.0	2,159	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.3%	90,100	304,757	43.0	3.8	756	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	406	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.7%	112,800	196,427	20.7	6.5	1,411	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.0%	20,950	51,071	5.6	1.1	5,013	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	3,391	31%	37,950	16,900



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