

當日期貨市場：測試 807-813 點

2020/07/07

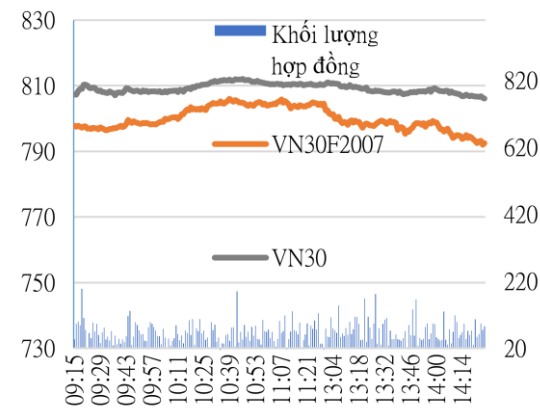
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2007	794.0	-4.3	192,970	16/07
VN30F2008	788.0	-1.5	1049	20/08
VN30F2009	780.1	-1.8	162	17/09
VN30F2012	776.9	0.1	97	17/12

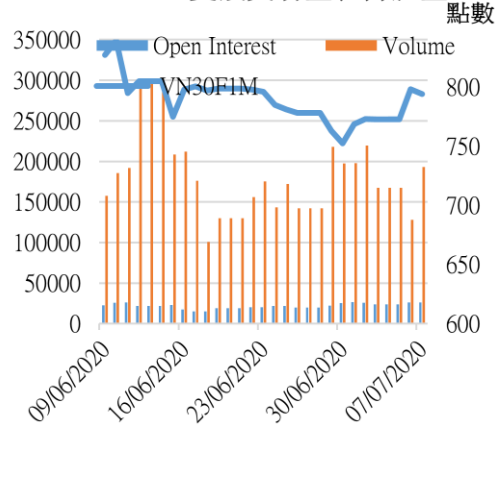
源自：Bloomberg - YSVN

點數 VN30 vs VN30F2007當日線圖 合約



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 在 806 點遇到阻力並修正。然而，在 1H 幀中，價格趨勢仍然為上漲，預計 790-793 點將成為價格的支撐位。RSI 指標從超買區域快速下跌，但 MACD 和 ADX 則仍保持積極信號。VN30F2007 預計將在 790-793 點內保持平衡，以回到 807-813 點。
- 807-813 點相當於 61.8%-78.6%Fibonacci Retracement，將是 VN30F2007 為了擴大漲勢而需要征服的強大阻力位。

投資策略

- 當天策略 (Intraday)：投資者應考慮在修正階段的 790-793 點之間開多頭，停損於 788 點，目標為 803-806 點。
- 主要短期趨勢策略 (Daily)：投資者考慮在強勁的阻力位 807-813 點開空頭，停損於 815 點，目標為 760 點。如果價格收於 813 點以上，則投資者可在對應點數開多頭。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	橫盤	上漲
支撐 1	750	790
支撐 2	680	785
阻力 1	835	803
阻力 2	850	807



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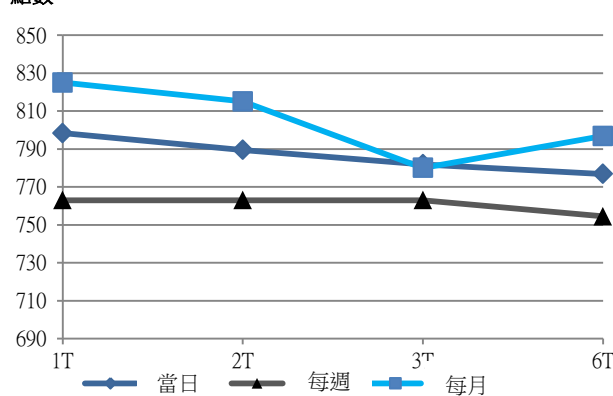


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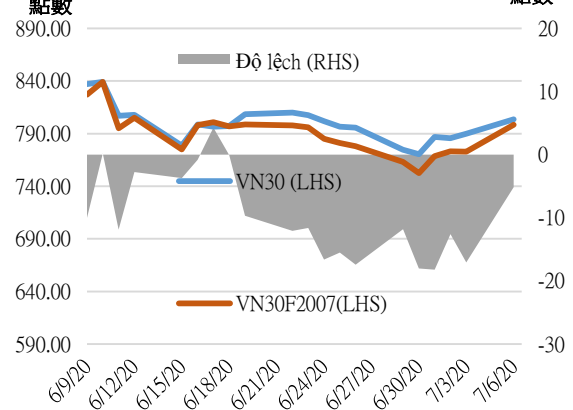
期貨合約

	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	805.7	2.2	0.3%	0				
VN30F2007	794.0	-4.3	-0.5%	192,970	50.56%	807	16/07/2020	10
VN30F2008	788.0	-1.5	-0.2%	1,049	56.33%	814	20/08/2020	45
VN30F2009	780.1	-1.8	-0.2%	162	11.72%	819	17/09/2020	73
VN30F2012	776.9	0.1	0.0%	97	-34.01%	838	17/12/2020	164

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	1.63	VPB	-0.67
FPT	0.53	VNM	-0.37
SAB	0.43	MSN	-0.37
CTG	0.39	VIC	-0.25
VCB	0.27	STB	-0.24

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HPG	2.72	VPB	-1.36
SAB	2.55	ROS	-1.32
CTD	1.92	MSN	-1.04
CTG	1.74	POW	-0.90
FPT	1.39	STB	-0.87

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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%	40,600	163,294	19.0	2.1	1,339	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	79,700	6,081	9.9	0.7	493	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	23,450	87,314	9.3	1.1	5,965	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	47,200	35,038	36.1	1.8	834	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,500	55,373	53.5	2.9	1,278	14%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	17,800	21,884	23.0	1.4	327	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	47,450	37,196	11.4	2.5	1,992	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	760	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	9,900	23,185	9.6	0.9	5,738	11%	15,000	6,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,000	25,114	7.1	1.3	1,281	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.6%	28,350	78,276	10.3	1.6	10,896	36%	28,900	15,250
MBB	軍隊貿易股份銀行	金融	4.0%	17,100	41,235	5.0	1.0	6,526	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.3%	57,000	66,630	14.4	1.6	1,506	39%	84,700	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	83,700	37,901	9.5	2.8	1,328	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	64,500	62,535	18.0	2.8	1,035	6%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	59,400	13,372	11.3	2.7	848	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,850	9,875	6.4	1.0	564	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,000	1,703	11.1	0.3	20,422	2%	29,500	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.1%	185,100	118,701	27.5	6.9	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%	14,300	8,390	83.8	1.2	2,401	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,550	9,345	12.7	1.0	4,728	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	12,817	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	20,250	70,878	6.8	1.1	2,141	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.5%	83,400	309,320	17.2	3.6	1,221	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	5.1%	80,800	265,793	10.3	4.2	2,231	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.1%	91,000	307,801	43.4	3.8	705	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.6%	108,300	56,732	15.2	3.8	408	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.7%	116,000	202,000	21.3	6.7	1,359	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.0%	21,700	52,899	5.8	1.2	4,897	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	27,450	62,375	22.4	2.3	3,342	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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