

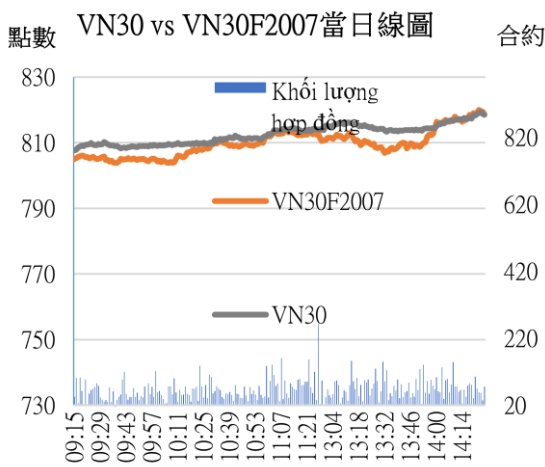
當日期貨市場：在修正階段中優先多頭頭寸

2020/07/09

合約走勢

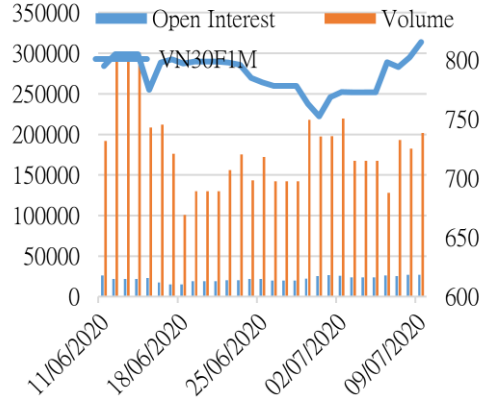
單位	收盤	+/-	成交量	到期日
VN30F2007	815.2	13.1	201,665	16/07
VN30F2008	810.0	17.0	1933	20/08
VN30F2009	807.0	21.1	223	17/09
VN30F2012	800.9	20.8	114	17/12

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 已突破了 813 點的强大阻力位，以鞏固短期的漲勢。看漲燭台佔上風，表明市場情緒非常樂觀，價格可以維持上漲的慣性，以接近價格通道的上限（824-25 點）。對應於 805-807 點的價格通道的下限是一個明顯的支撐位
- 在 Daily 框架中，VN30F2007 可能漲至 728-735 點，對應於最近的舊頂值。

投資策略

- 當天策略 (Intraday)：我們建議投資者以下策略：在 824-825 點開空頭（以低比例），停損於 826 點，目標為 810 點。可在 805-807 點開多頭，停損在 804 點，目標為 823 點。
- 主要短期趨勢策略 (Daily)：投資者考慮繼續持有多頭，停損於 815 點，目標為 828-835 點，停損於 796 點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	上漲
支撐 1	750	810
支撐 2	680	807
阻力 1	835	823
阻力 2	850	828



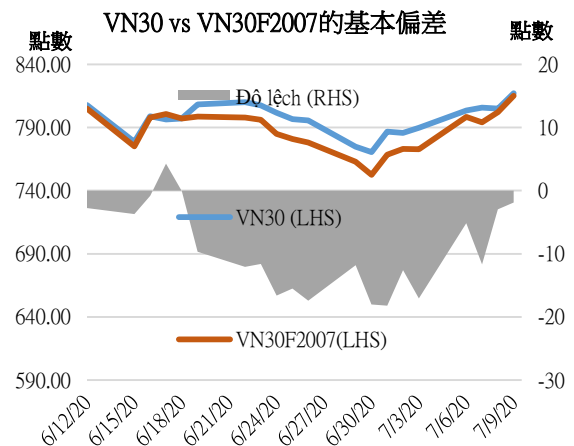
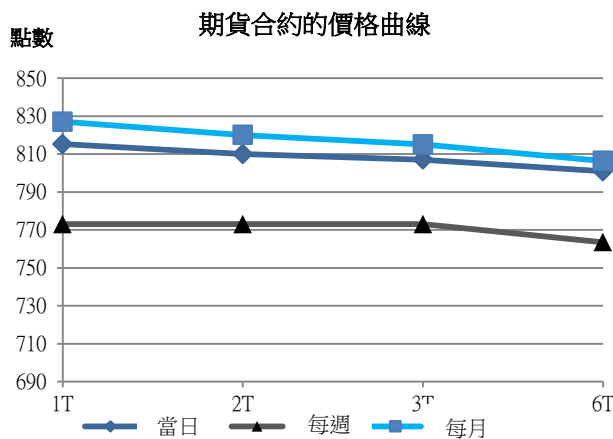
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期貨合約

	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	817.1	12.0	1.5%	0				
VN30F2007	815.2	13.1	1.6%	201,665	10.52%	817	16/07/2020	6
VN30F2008	810.0	17.0	2.1%	1,933	118.42%	824	20/08/2020	41
VN30F2009	807.0	21.1	2.7%	223	575.76%	830	17/09/2020	69
VN30F2012	800.9	20.8	2.7%	114	83.87%	849	17/12/2020	160



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
TCB	2.54	CTD	-0.03
VPB	2.13	EIB	0.00
SAB	1.11	PLX	0.01
HDB	1.02	ROS	0.02
STB	0.71	REE	0.02

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
SAB	6.22	CTD	-0.87
HDB	4.41	EIB	0.00
VPB	4.34	PLX	0.11
TCB	4.23	VIC	0.22
GAS	3.16	NVL	0.31

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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
			%	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%	41,600	167,316	19.4	2.2	1,310	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	79,400	6,058	9.9	0.7	513	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.9%	24,100	89,734	9.6	1.1	5,873	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	47,750	35,446	36.5	1.8	815	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,550	56,131	53.5	3.0	1,246	14%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	17,650	21,699	22.8	1.3	304	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	48,350	37,902	11.6	2.6	1,964	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	75,200	143,929	12.9	2.8	743	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.7%	9,980	23,372	9.7	0.9	5,671	11%	15,000	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,200	26,273	7.4	1.4	1,251	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.5%	28,150	77,724	10.2	1.6	11,198	36%	28,900	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,450	42,079	5.1	1.0	6,289	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.3%	57,400	67,098	14.5	1.6	1,455	39%	84,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	84,000	38,037	9.5	2.8	1,243	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	64,500	62,535	18.0	2.8	1,066	6%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	60,600	13,643	11.5	2.7	819	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	32,100	9,953	6.5	1.0	555	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,050	1,731	11.3	0.3	19,702	2%	29,400	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.3%	205,000	131,463	30.5	7.6	98	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	2,454	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,850	9,525	13.0	1.0	4,628	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,800	21,283	8.9	0.8	12,628	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	20,950	73,328	7.0	1.1	2,081	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.5%	83,600	310,062	17.2	3.6	1,189	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	5.0%	80,800	265,793	10.3	4.2	2,243	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.0%	91,000	307,801	43.4	3.8	626	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.5%	108,100	56,627	15.2	3.8	407	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.5%	115,900	201,826	21.3	6.7	1,319	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.3%	22,850	55,703	6.1	1.3	4,805	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	27,550	62,602	22.5	2.3	3,296	31%	37,950	16,900



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Ratings Definitions

BUY: We have a positive 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 add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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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Restricted: The rating and target price have been suspended temporarily to comply with applicable regulations and/or Yuanta policies.

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