

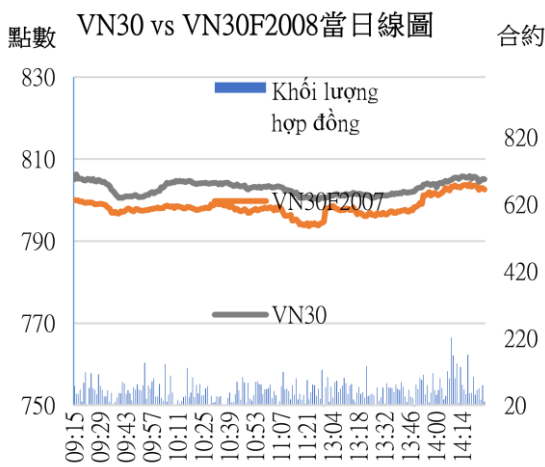
當日期貨市場：從支撐位強勁反彈上漲

2020/07/21

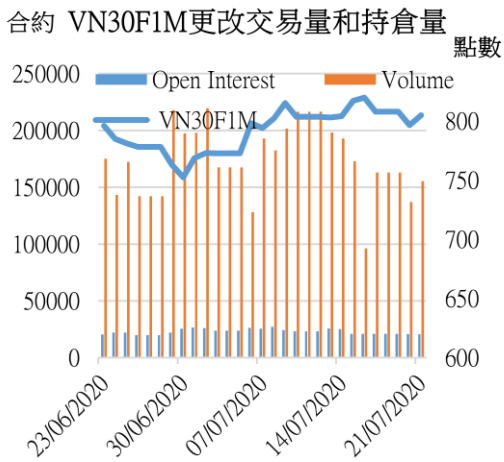
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2008	796.5	-11.4	137,102	20/08
VN30F2009	793.0	-9.6	333	17/09
VN30F2012	790.4	-8.7	57	17/12
VN30F2103	784.5	-13.5	40	18/03

源自：Bloomberg - YSVN



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技術信號

- VN30F2008 從 789-795 點的強勁支撐位急劇反彈，隨著近期的橫盤移動，顯示出積極的累積走勢。Stochastic (20,5,5) 在 1 小時幀中顯示買進的信號，而 MACD 指標即也將再顯示買進的信號，表明價格可能回到漲勢。
- VN30F1M 與 VN30 指數之間的基本差異為 0.3 點，表明投資者期待市場上漲的心態。
- 同時，主導趨勢仍保持為上漲，VN30F2008 在 743 點處形成波腳，VN30F2008 在 830-845 點處形成阻力。

投資策略

- 當天策略 (Intraday)：因 789-795 點的良好反應和積極的技術信號，投資者可考慮在 802-803 點開多頭，停損於 798 點，目標為 810-812 點。
- 主要短期趨勢策略 (Daily)：投資者考慮繼續持有多頭，停損於 794 點，且目標為 830-845 點。

趨勢	VN30F2008-Daily	VN30F2008-1H
短期	上漲	上漲
支撐 1	785	800
支撐 2	743	803
阻力 1	840	812
阻力 2	850	820



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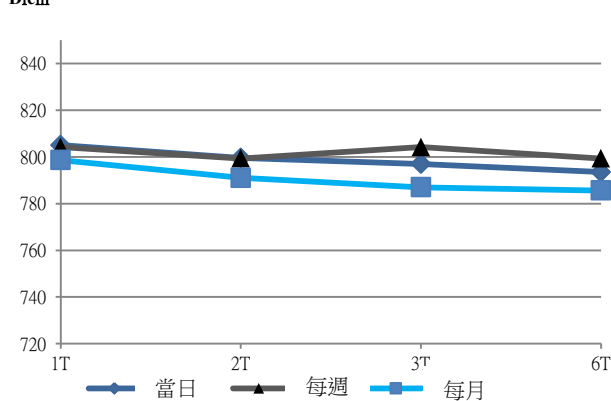


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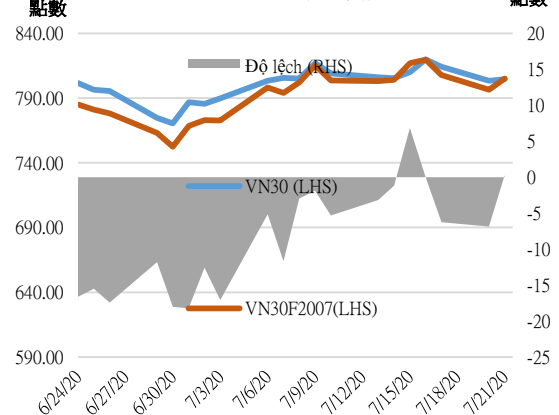
期貨合約

	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
<b>VN30 Index</b>	804.7	1.3	0.2%	0				
<b>VN30F2008</b>	805.0	8.5	1.1%	155,450	13.38%	810	20/08/2020	31
<b>VN30F2009</b>	799.5	6.5	0.8%	640	92.19%	815	17/09/2020	59
<b>VN30F2012</b>	797.0	6.6	0.8%	32	-43.86%	834	17/12/2020	150
<b>VN30F2103</b>	793.5	9.0	1.1%	53	32.50%	853	18/03/2021	241

期貨合約的價格曲線



VN30 vs VN30F2008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
FPT	0.33	VHM	-0.20
VJC	0.31	MSN	-0.18
NVL	0.22	HDB	-0.18
VNM	0.22	SSI	-0.10
HPG	0.22	PLX	-0.07

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	1.85	SSI	-1.29
FPT	0.84	PLX	-1.08
VJC	0.84	BVH	-0.85
NVL	0.81	HDB	-0.75
REE	0.77	ROS	-0.69

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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%	40,800	164,098	19.1	2.2	1,282	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.5%	82,500	6,294	9.7	0.7	576	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.9%	23,850	88,803	9.5	1.1	5,645	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	46,700	34,666	35.7	1.8	787	28%	86,000	32,300
PLX	越南油氣集團	能量	0.8%	45,900	55,347	52.8	2.9	1,145	15%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	17,300	21,269	22.3	1.3	290	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	47,800	37,471	11.4	2.5	1,867	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	71,000	135,890	13.8	2.6	695	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.7%	9,820	22,997	9.6	0.9	5,030	11%	14,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,550	25,645	7.2	1.4	1,168	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.6%	28,100	77,586	10.2	1.6	11,641	36%	28,900	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,300	41,718	5.1	1.0	5,811	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.2%	54,700	63,941	13.8	1.5	1,373	39%	81,300	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	1,093	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	62,300	60,402	17.4	2.7	1,093	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	761	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	32,650	10,123	6.6	1.0	525	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	2,880	1,635	10.7	0.3	17,500	2%	28,650	2,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.2%	190,300	122,036	28.3	7.1	109	63%	285,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.6%	14,950	8,772	87.6	1.2	2,778	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,250	9,164	12.5	1.0	4,924	49%	21,940	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,500	20,742	8.5	0.8	12,422	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	20,500	71,753	6.9	1.1	2,050	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.5%	82,500	305,982	17.0	3.6	1,104	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	5.0%	78,800	259,214	10.1	4.1	2,329	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.0%	90,200	305,095	43.1	3.8	531	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.6%	108,400	56,784	15.2	3.8	411	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	1,286	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.3%	22,750	55,459	5.5	1.2	4,580	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	26,300	59,762	21.5	2.2	3,082	31%	37,950	16,900



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