

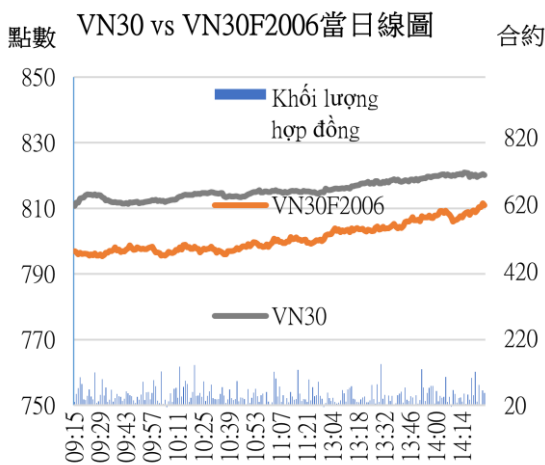
當日期貨市場：接近 820-823 點區

2020/06/01

合約走勢

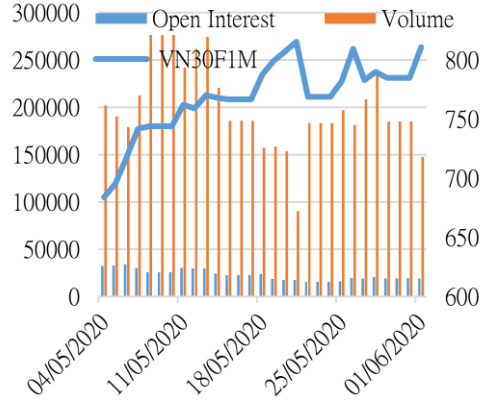
單位	收盤	+/-	成交量	到期日
VN30F2006	811.0	26.0	147,528	18/06
VN30F2007	799.0	22.0	830	16/07
VN30F2009	782.1	18.9	191	17/09
VN30F2012	783.7	20.8	95	17/12

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

- VN30F2006 從 776 點繼續急劇反彈，價格圖表沿著短期上漲通道繼續上漲。因此，市場主要趨勢仍然是保持為上漲趨勢。預計 VN30F2006 將把動量提高到 820-823 點，相當於價格通道的上限線。
- 在 30 分的幀中，RSI 仍然強勁上漲，但該指標正接近超買區域，因此盤中可能會出現震盪。盤中的支撐位為 805.5-807 點。

投資策略

- 當天策略 (Intraday)：投資者考慮在盤中的修正階段的 805.5-807 點，止損 801.3 點，目標為 815-820 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2006 中的新切入點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	上漲
支撐 1	750	806
支撐 2	680	795
阻力 1	820	815
阻力 2	850	820



Pham Tan Phat
高級分析專員
Email: phat.pham@yuanta.com.vn
Phone: (084) 28 3622 6868 ext 3880

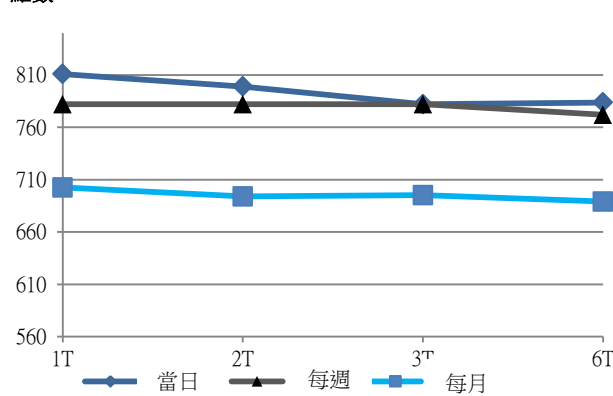


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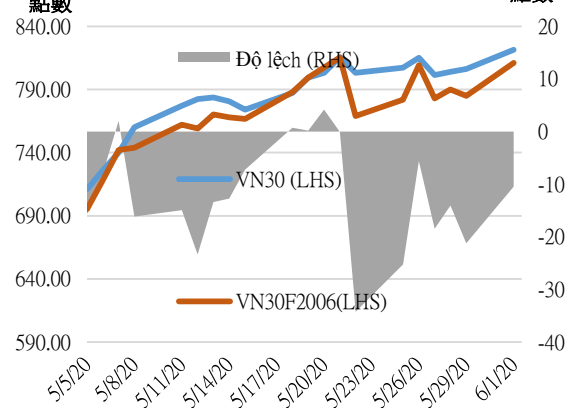
期貨合約

	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	821.5	15.2	1.9%	0				
VN30F2006	811.0	26.0	3.3%	147,528	-20.37%	824	18/06/2020	18
VN30F2007	799.0	22.0	2.8%	830	23.70%	829	16/07/2020	46
VN30F2009	782.1	18.9	2.5%	191	-39.56%	842	17/09/2020	109
VN30F2012	783.7	20.8	2.7%	95	23.38%	862	17/12/2020	200

期貨合約的價格曲線



VN30 vs VN30F2006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
VPB	2.68	ROS	-0.04
TCB	1.79	PLX	0.02
VHM	1.27	SBT	0.04
MBB	1.23	CTD	0.06
STB	1.06	BVH	0.07

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VPB	5.14	ROS	-2.86
CTG	4.44	VIC	0.21
STB	4.37	VJC	0.27
MBB	3.78	PLX	0.33
BID	3.37	MSN	0.64

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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%	41,450	166,713	19.4	2.2	1,421	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	77,300	5,897	9.6	0.7	287	47%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	23,500	87,500	9.4	1.1	6,846	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	50,700	37,636	38.8	2.0	723	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,300	55,135	53.3	2.9	980	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	17,450	21,454	22.5	1.3	419	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	48,300	37,863	11.6	2.6	2,428	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	75,300	144,120	12.9	2.8	815	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,450	24,473	10.2	0.9	5,247	11%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.7%	24,950	24,100	6.8	1.3	1,568	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.3%	27,650	76,344	10.0	1.5	9,465	37%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,850	43,044	5.3	1.0	6,919	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.7%	63,100	73,761	15.9	1.7	1,981	39%	87,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	86,000	38,942	9.8	2.9	1,488	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	55,000	53,325	15.3	2.4	821	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	63,900	14,390	12.2	2.9	916	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,700	9,829	6.4	1.0	671	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,400	1,930	12.6	0.3	12,312	2%	31,000	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	177,700	113,956	26.4	6.6	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%	15,000	8,801	87.9	1.2	2,330	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,200	9,134	12.5	1.0	3,935	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.1%	10,750	19,389	8.1	0.7	11,602	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	21,300	74,553	7.1	1.2	2,579	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.6%	86,500	320,818	17.8	3.8	1,451	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	79,100	260,201	10.1	4.1	1,682	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.4%	97,200	328,772	46.4	4.1	898	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.7%	113,300	59,351	15.9	4.0	386	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.5%	116,100	202,174	21.3	6.7	1,635	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.7%	24,550	59,847	6.5	1.3	4,871	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	27,800	63,170	22.7	2.3	3,464	31%	37,950	16,900



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元大證券（越南）公司

個人客戶分析部

Nguyễn Thế Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Lý Thị Hiền

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Nguyễn Mạnh Hoạt

堤岸分行經理

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868

phong.bui@yuanta.com.vn

Chung Kim Hoa

華人客戶部經理

+84 28 3622 6868 ext 3828

hoa.chung@yuanta.com.vn

Đinh Thị Thu Cúc

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuun.vo@yuanta.com.vn

Nguyễn Đức Hoàn

河內南部營業中心經理

+84 28 3622 6868 ext 3409

hoan.nguyen@yuanta.com.vn



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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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