

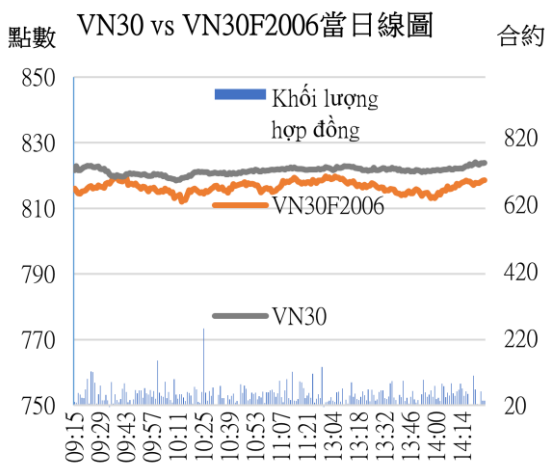
當日期貨市場：難以突破 823-825 點

2020/06/03

合約走勢

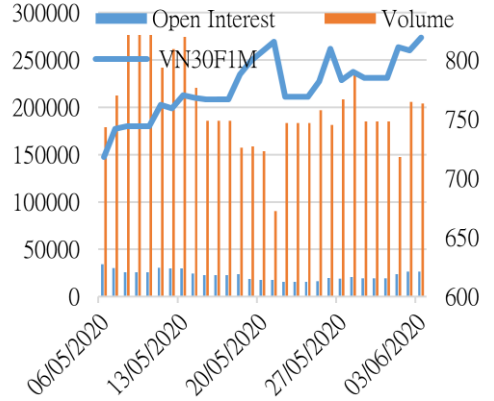
單位	收盤	+/-	成交量	到期日
VN30F2006	819.0	10.9	204,025	18/06
VN30F2007	808.3	13.7	1051	16/07
VN30F2009	789.0	10.0	132	17/09
VN30F2012	789.0	9.1	89	17/12

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 正在以累積模式橫盤整理，表明短期漲勢仍在形成，並且沒有反轉的具體跡象。因此，VN30F2006 將移動至上漲通道的中線，相對應約 823-825 點的較高區域。我們注意到，震盪指標正在造成看跌背離，因此要提防快速下跌的階段。
- 同時，根據 Elliott 波形，VN30F2006 處於第 3 波的最後階段，並需要在第 4 波進行修正。震盪指標背離的信號也顯示出短期修正的可能性。

投資策略

- 當天策略 (Intraday)：投資者考慮在價格跌破 813 點時開空頭，預期目標為 795-800 點，停損於 817.5 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	813
支撐 2	680	795
阻力 1	820	823
阻力 2	850	825



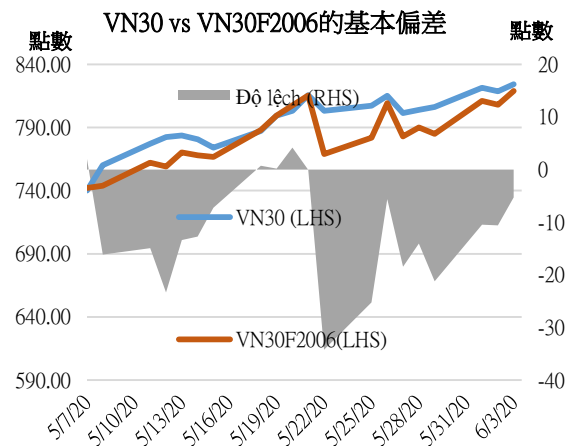
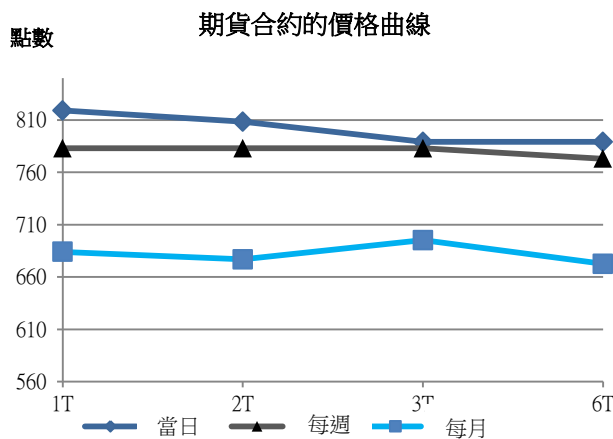
Pham Tan Phat
高級分析專員
Email: phat.pham@yuanta.com.vn
Phone: (084) 28 3622 6868 ext 3880



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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	824.3	5.6	0.7%	0				
VN30F2006	819.0	10.9	1.3%	204,025	-0.88%	826	18/06/2020	16
VN30F2007	808.3	13.7	1.7%	1,051	22.21%	832	16/07/2020	44
VN30F2009	789.0	10.0	1.3%	132	-40.27%	845	17/09/2020	107
VN30F2012	789.0	9.1	1.2%	89	-71.75%	864	17/12/2020	198



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HDB	1.64	VJC	-0.31
VCB	0.70	SAB	-0.28
TCB	0.60	HPG	-0.22
CTG	0.54	CTD	-0.21
FPT	0.53	ROS	-0.07

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	6.94	CTD	-6.40
CTG	2.35	ROS	-5.63
GAS	2.09	SAB	-1.64
VRE	1.81	VJC	-0.78
VCB	1.50	HPG	-0.37

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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	1.0%	41,000	164,903	19.2	2.2	1,418	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	67,300	5,134	8.4	0.6	298	47%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	24,000	89,362	9.6	1.1	6,893	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	49,900	37,042	38.2	1.9	729	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,700	55,611	53.7	3.0	983	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	17,650	21,699	22.8	1.3	416	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	48,650	38,137	11.6	2.6	2,395	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	78,000	149,288	13.4	2.9	822	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,600	24,824	10.3	0.9	5,306	11%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	28,500	27,529	7.8	1.5	1,568	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.1%	26,950	74,411	9.8	1.5	9,474	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.2%	18,050	43,526	5.3	1.0	7,190	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.8%	64,000	74,813	16.2	1.8	2,001	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%	85,400	38,671	9.7	2.9	1,471	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,300	52,646	15.2	2.3	833	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	63,400	14,277	12.1	2.9	908	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	664	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	13,940	3%	31,000	3,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	180,000	115,431	26.8	6.7	92	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%	14,950	8,772	87.6	1.2	2,328	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	3,977	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.1%	10,650	19,209	8.0	0.7	11,738	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	21,350	74,728	7.1	1.2	2,573	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.7%	87,900	326,010	18.1	3.8	1,433	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	77,900	256,253	10.0	4.1	1,721	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.4%	96,800	327,419	46.2	4.1	885	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.7%	113,800	59,613	16.0	4.0	389	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.5%	116,600	203,045	21.4	6.8	1,614	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.6%	24,300	59,237	6.5	1.3	4,952	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	28,100	63,852	22.9	2.4	3,463	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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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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