

當日期貨市場：測試 823-825 點

2020/06/04

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2006	815.0	-4.0	131,414	18/06
VN30F2007	805.8	-2.5	587	16/07
VN30F2009	785.5	-3.5	327	17/09
VN30F2012	788.8	-0.2	54	17/12

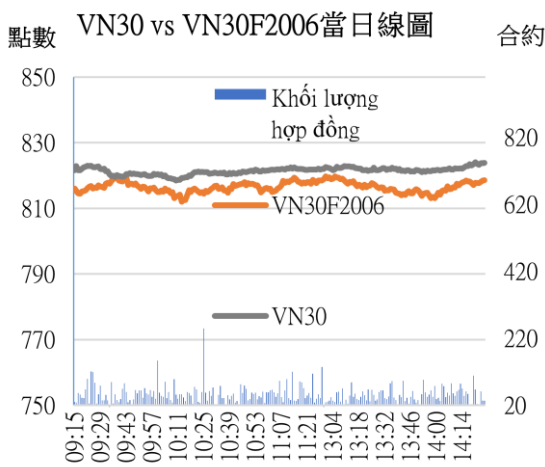
源自：Bloomberg - YSVN

技術信號

- VN30F2006 仍以小三角形的模型橫盤移動。因此，短期漲勢尚未結束，並且 VN30F2006 將在本週的最後一盤測試 823-825 點的阻力位。但是，能突破上述阻力位的可能性很渺小，因震盪指標和價格棟樑形成明顯分歧。
- 同時，根據 Elliott 波，VN30F2006 處於上漲的第 3 波的最後階段，和在約 823-825 點出現明顯的阻力。

投資策略

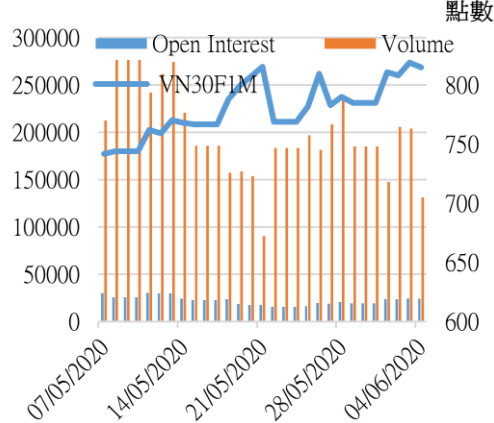
- 當天策略 (Intraday)：投資者考慮在約 815 點開多頭，停損於 812.5 點，目標為 823 點。當價格不能突破 825 點時，可以考慮空頭，目標為 800-805 點，停損於 827 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2006 中的新切入點。



源自：Bloomberg - YSVN

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	上漲
支撐 1	750	815
支撐 2	680	795
阻力 1	820	823
阻力 2	850	825

合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN



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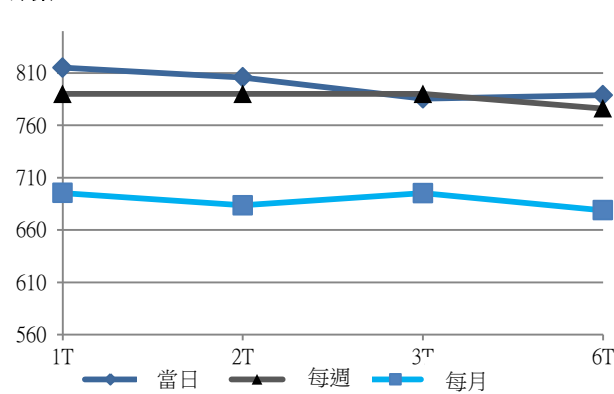


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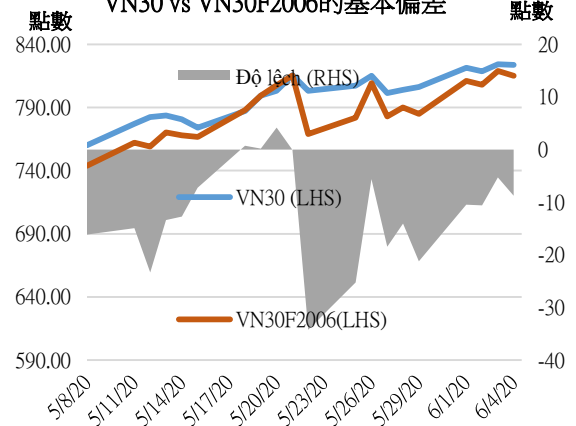
期貨合約

	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	823.8	-0.5	-0.1%	0				
VN30F2006	815.0	-4.0	-0.5%	131,414	-35.59%	825	18/06/2020	13
VN30F2007	805.8	-2.5	-0.3%	587	-44.15%	831	16/07/2020	41
VN30F2009	785.5	-3.5	-0.4%	327	147.73%	844	17/09/2020	104
VN30F2012	788.8	-0.2	0.0%	54	-39.33%	863	17/12/2020	195

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
VNM	0.89	HPG	-0.76
CTG	0.63	VPB	-0.67
VCB	0.59	HDB	-0.62
SSI	0.24	VIC	-0.50
CTD	0.21	TCB	-0.45

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	6.98	HDB	-2.46
ROS	6.95	HPG	-1.30
SSI	3.29	VPB	-1.23
CTG	2.71	VIC	-0.83
BID	1.95	MSN	-0.78

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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%	41,800	168,120	19.5	2.2	1,423	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	72,000	5,493	9.0	0.6	320	47%	115,000	44,000
CTG	越南工商股份銀行	金融	2.9%	24,650	91,782	9.8	1.2	6,925	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	49,850	37,005	38.2	1.9	744	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	47,150	56,147	54.2	3.0	989	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	414	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	48,400	37,941	11.6	2.6	2,392	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	828	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	5,307	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,800	26,853	7.6	1.4	1,578	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.0%	26,600	73,445	9.6	1.5	9,600	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	18,000	43,406	5.3	1.0	7,180	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.7%	63,500	74,228	16.0	1.8	1,988	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%	85,500	38,716	9.7	2.9	1,478	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,500	52,840	15.2	2.3	835	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	63,700	14,344	12.1	2.9	908	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	32,000	9,922	6.4	1.0	663	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,230	1,833	12.0	0.3	14,253	2%	31,000	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	179,000	114,789	26.6	6.7	90	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%	15,050	8,830	88.2	1.2	2,325	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,700	9,435	12.9	1.0	3,990	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,600	19,119	8.0	0.7	11,444	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	21,200	74,203	7.1	1.2	2,566	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.8%	89,000	330,090	18.4	3.9	1,430	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	77,500	254,937	9.9	4.1	1,756	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.3%	96,000	324,713	45.8	4.0	881	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	114,300	59,875	16.1	4.0	389	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.6%	117,800	205,134	21.6	6.8	1,621	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.5%	24,000	58,506	6.4	1.3	4,964	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	28,400	64,534	23.2	2.4	3,501	31%	37,950	16,900



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