

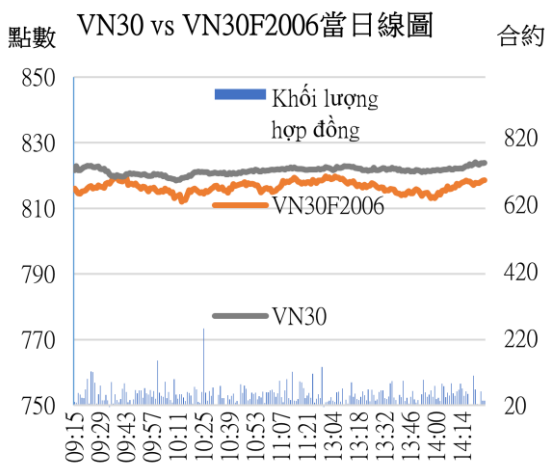
當日期貨市場：建立上升楔形模式

2020/06/05

合約走勢

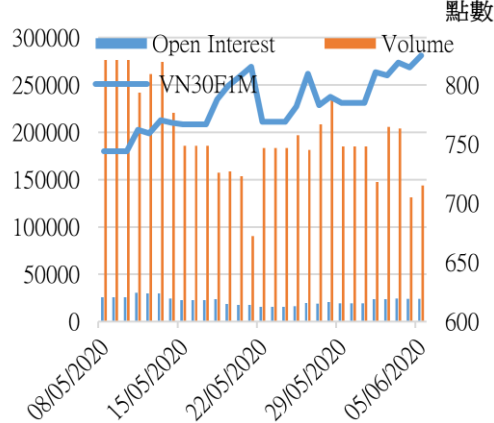
單位	收盤	+/-	成交量	到期日
VN30F2006	825.0	10.0	143,854	18/06
VN30F2007	815.0	9.2	655	16/07
VN30F2009	796.8	11.3	234	17/09
VN30F2012	799.0	10.2	159	17/12

源自：Bloomberg - YSVN



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合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2006 正在形成上升楔形的模式，價格圖表已接近該模式的上限（825-826 點）。價格線也接近楔形形態的頂值，表明修正階段很可能會在接下來幾盤出現。
- 同時，RSI 指標在形成明顯的看跌分歧後，已接觸了阻力趨勢線。衡量 ATR 波動的指標已連續多個月達到較低水平，表明當指標反彈上漲時，強烈的波動可能會再次出現。

投資策略

- 當天策略 (Intraday)：投資者可以以楔子模式進行交易，優先考慮開空頭。具體，若價格在 825-826 點遇到阻力就可開空頭，停損於 827 點止損，短期目標為 815-817 點。若價格跌破 815 點，就可以繼續持有空頭，下一個目標為 795 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	815
支撐 2	680	795
阻力 1	820	825
阻力 2	850	835



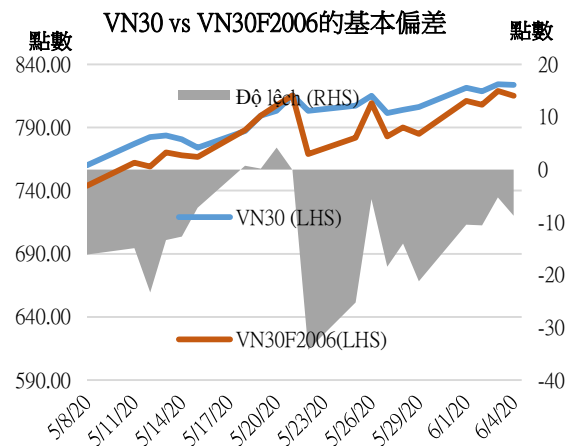
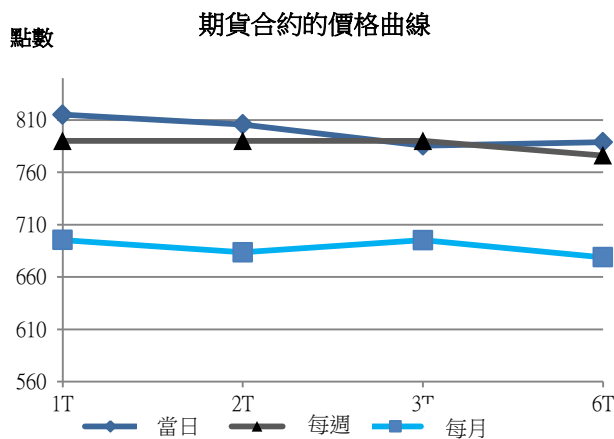
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期貨合約

	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	826.5	2.7	0.3%	0				
VN30F2006	825.0	10.0	1.2%	143,854	9.47%	828	18/06/2020	12
VN30F2007	815.0	9.2	1.1%	655	11.58%	833	16/07/2020	40
VN30F2009	796.8	11.3	1.4%	234	-28.44%	847	17/09/2020	103
VN30F2012	799.0	10.2	1.3%	159	194.44%	866	17/12/2020	194



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	1.12	VIC	-0.63
VNM	1.04	MSN	-0.31
HPG	0.98	HDB	-0.27
TCB	0.75	CTG	-0.20
FPT	0.25	MBB	-0.19

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.81	GAS	-1.28
VPB	2.08	HDB	-1.08
HPG	1.69	VIC	-1.04
CTD	1.67	CTG	-0.81
VNM	1.19	MSN	-0.79

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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%	42,100	169,327	19.7	2.2	1,438	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	73,200	5,585	9.1	0.7	325	47%	115,000	44,000
CTG	越南工商股份銀行	金融	2.9%	24,450	91,037	9.7	1.2	6,916	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	49,750	36,931	38.1	1.9	752	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	47,000	55,968	54.1	3.0	999	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	17,700	21,761	22.9	1.3	417	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	48,700	38,176	11.7	2.6	2,390	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	77,000	147,374	13.2	2.9	837	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,550	24,707	10.3	0.9	5,337	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,500	26,563	7.5	1.4	1,553	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.1%	27,050	74,687	9.8	1.5	9,742	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,900	43,165	5.3	1.0	7,225	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.7%	63,000	73,644	15.9	1.7	1,993	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%	86,100	38,988	9.8	2.9	1,483	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,600	52,937	15.2	2.3	840	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	914	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	671	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,450	1,958	12.8	0.3	14,910	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	89	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	2,321	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	4,098	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,550	19,029	7.9	0.7	11,419	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	21,450	75,078	7.2	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	1,424	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	77,300	254,279	9.9	4.0	1,793	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.2%	95,000	321,331	45.3	4.0	880	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.7%	114,300	59,875	16.1	4.0	394	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.7%	119,200	207,572	21.9	6.9	1,621	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.6%	24,500	59,725	6.5	1.3	5,019	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	28,450	64,647	23.2	2.4	3,518	31%	37,950	16,900



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