

當日期貨市場：處於確定趨勢的點區

2020/06/10

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2006	839.3	12.3	185,721	18/06
VN30F2007	830.0	10.0	1403	16/07
VN30F2009	816.4	10.1	118	17/09
VN30F2012	815.8	9.2	80	17/12

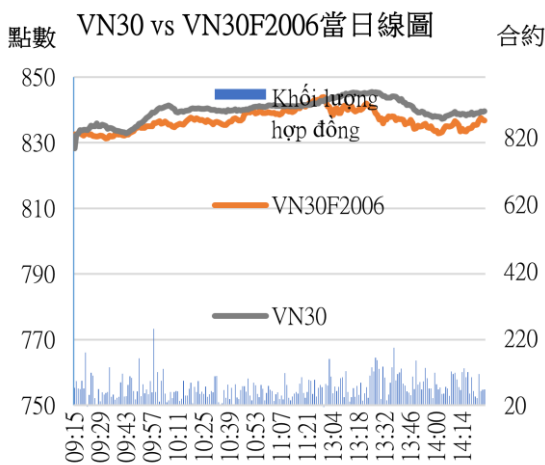
源自：Bloomberg - YSVN

技術信號

- VN30F2006 從 827 點開始恢復並接近 845 點的舊頂值。這也是下一盤中一個確定趨勢的點區，因價格處於從 777 點的第 5 波的上漲階段。同時，價格走勢圖正在 Regression Channel 的中線下方移動，對應於 843-845 點。
- RSI 動量指標 (9) 轉弱並繼續形成看跌背離，說明漲勢正在轉弱。

投資策略

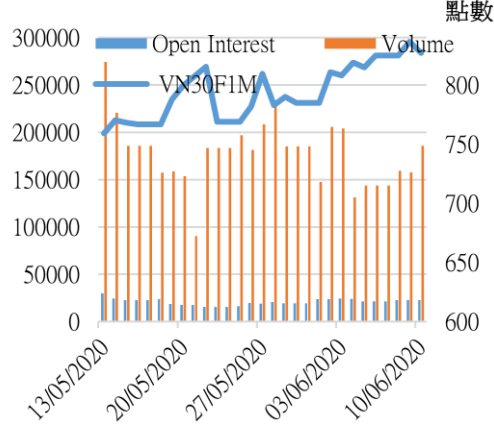
- 當天策略 (Intraday)：若價格在 843-845 點遇到阻力，投資者就考慮謹慎地開空頭，停損在 846.5 點，並目標為約 830 點。而萬一合約完全跌破 830 點，VN30F2006 可能會下跌至 800 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2006 中的新切入點。



源自：Bloomberg - YSVN

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	上漲
支撐 1	750	830
支撐 2	680	800
阻力 1	850	845
阻力 2	868	852

合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN



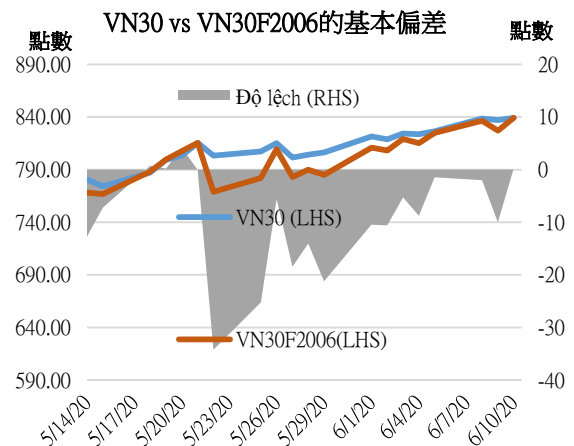
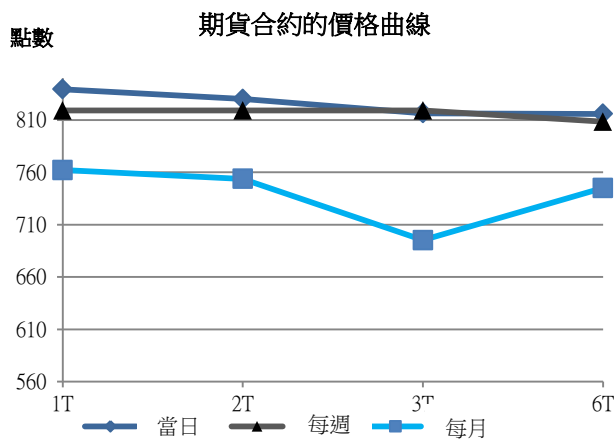
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期貨合約

	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	839.1	2.1	0.2%	0				
VN30F2006	839.3	12.3	1.5%	185,721	17.77%	840	18/06/2020	9
VN30F2007	830.0	10.0	1.2%	1,403	55.54%	846	16/07/2020	37
VN30F2009	816.4	10.1	1.3%	118	-61.31%	859	17/09/2020	100
VN30F2012	815.8	9.2	1.1%	80	25.00%	878	17/12/2020	191



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
STB	1.77	VNM	-1.48
MBB	0.95	VIC	-0.38
TCB	0.90	HPG	-0.22
CTG	0.44	FPT	-0.12
MWG	0.27	PNJ	-0.12

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	6.98	ROS	-5.96
MBB	2.76	VNM	-1.60
CTG	1.86	CTD	-1.56
POW	1.81	PNJ	-0.76
TCB	1.39	VIC	-0.62

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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%	43,500	174,958	20.3	2.3	1,481	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	69,400	5,295	8.6	0.6	334	46%	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	6,967	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	52,800	39,195	40.4	2.0	813	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	47,700	56,802	54.9	3.0	1,035	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	18,100	22,253	23.4	1.4	412	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	48,800	38,255	11.7	2.6	2,421	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	856	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	11,250	26,346	10.9	1.0	5,580	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,000	27,046	7.6	1.4	1,553	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.0%	27,000	74,549	9.8	1.5	10,379	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.2%	18,600	44,853	5.5	1.1	7,361	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.6%	62,900	73,527	15.9	1.7	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	4.1%	89,400	40,482	10.1	3.0	1,535	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	853	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	65,000	14,637	12.4	2.9	950	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,950	9,906	6.4	1.0	690	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,470	1,970	12.9	0.3	17,285	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%	178,000	114,148	26.5	6.6	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	0.7%	16,200	9,505	94.9	1.3	2,333	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	16,000	9,615	13.1	1.0	4,246	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	11,500	20,742	8.7	0.8	11,518	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	21,850	76,478	7.3	1.2	2,586	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.7%	89,600	332,315	18.5	3.9	1,420	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.7%	77,500	254,937	9.9	4.1	1,888	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.2%	95,600	323,360	45.6	4.0	877	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	117,800	61,708	16.6	4.1	405	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	123,000	214,189	22.6	7.1	1,659	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	24,150	58,872	6.4	1.3	5,150	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	27,950	63,511	22.8	2.4	3,599	31%	37,950	16,900



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