

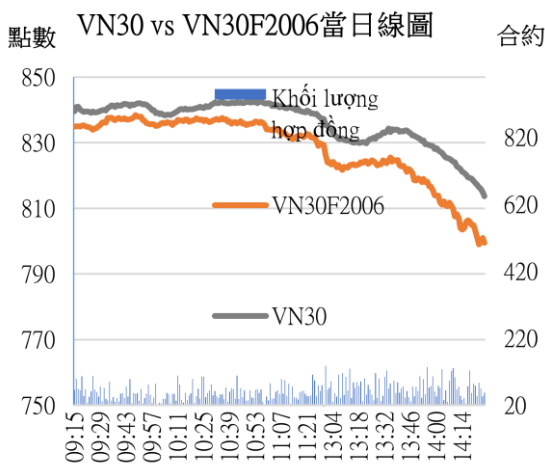
當日期貨市場：短期下跌趨勢

2020/06/11

合約走勢

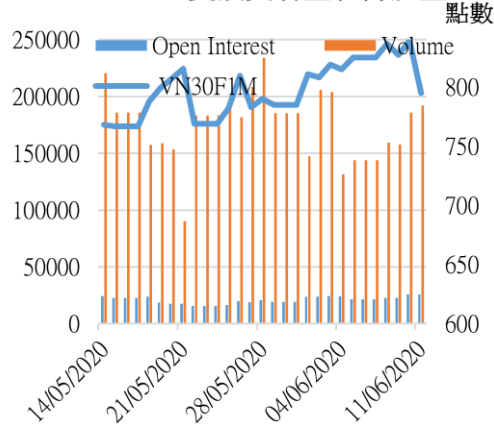
單位	收盤	+/-	成交量	到期日
VN30F2006	795.0	-44.3	191,947	18/06
VN30F2007	785.0	-45.0	2063	16/07
VN30F2009	782.0	-34.4	315	17/09
VN30F2012	780.3	-35.5	366	17/12

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 當天下跌超過 44 點，表明已經形成了短期修正階段。RSI 指標正往下方移動，表明下跌的慣性仍然很強勁。因此，783-785 點可能會支撐下一盤開盤時的跌勢，並期待在該點區出現技術恢復。
- 同時，VN30F2006 已進入了 Elliott 波形的第 4 波，主要趨勢是短期下跌趨勢。價格在 760-770 點得到強勁的支撐。

投資策略

- 當天策略 (Intraday)：鑑於最近市場劇烈的波動，投資者應等待技術恢復，尤其是下一盤的 ATO 定時撮合開始時價格可能會急劇下跌。在這種情況下，783-785 點可能是價格的支撐位。若市場有技術反彈至約 795-796 點時，投資者應優先考慮開空頭，停損於 799.5 點，目標為 780-782 點。
- 主要短期趨勢策略 (Daily)：投資者開空頭，並在價格突破 820 點時停損，目標為 765-770 點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	下跌	下跌
支撐 1	760	785
支撐 2	680	780
阻力 1	850	795
阻力 2	868	800



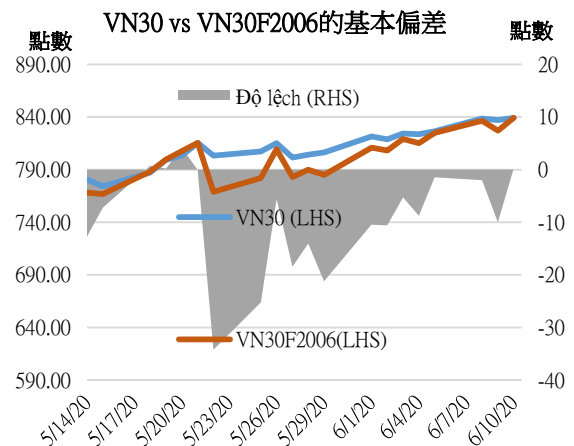
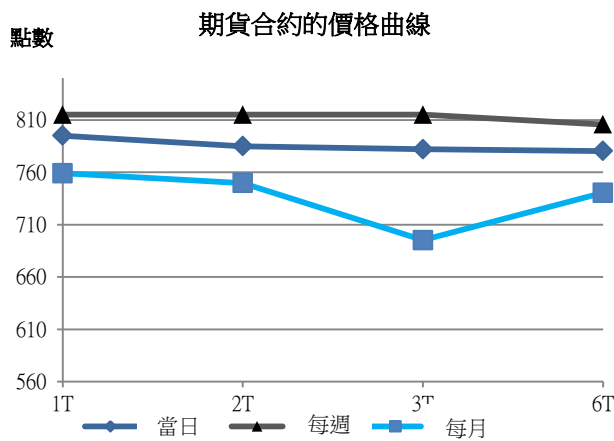
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期貨合約

	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	806.9	-32.2	-3.8%	0				
VN30F2006	795.0	-44.3	-5.3%	191,947	3.35%	807	18/06/2020	6
VN30F2007	785.0	-45.0	-5.4%	2,063	47.04%	812	16/07/2020	34
VN30F2009	782.0	-34.4	-4.2%	315	166.95%	825	17/09/2020	97
VN30F2012	780.3	-35.5	-4.4%	366	357.50%	844	17/12/2020	188



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
NVL	0.00	HPG	-3.26
SBT	0.00	TCB	-2.83
ROS	-0.09	MSN	-2.70
SAB	-0.09	MWG	-2.39
CTD	-0.11	VPB	-2.35

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
NVL	0.00	MSN	-7.00
SBT	0.00	MWG	-6.94
EIB	-0.55	GAS	-6.92
SAB	-0.56	PNJ	-6.92
VNM	-0.57	PLX	-6.92

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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%	40,500	162,892	18.9	2.1	1,487	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	67,000	5,112	8.3	0.6	337	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	22,950	85,452	9.1	1.1	6,927	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	49,200	36,522	37.7	1.9	828	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	44,400	52,872	51.1	2.8	1,042	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	18,000	22,130	23.3	1.4	411	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	46,000	36,060	11.0	2.4	2,356	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	72,600	138,953	12.5	2.7	859	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,500	24,590	10.2	0.9	5,635	12%	16,150	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,200	26,273	7.4	1.4	1,539	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.9%	25,500	70,407	9.2	1.4	10,275	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,500	42,200	5.1	1.0	7,330	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	58,500	68,383	14.8	1.6	1,942	39%	86,800	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	83,200	37,674	9.4	2.8	1,535	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	54,500	52,840	15.2	2.3	860	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	60,500	13,624	11.5	2.7	945	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	30,500	9,457	6.1	0.9	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	18,141	3%	30,700	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	177,000	113,507	26.3	6.6	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	0.7%	16,200	9,505	94.9	1.3	2,335	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,900	8,954	12.2	1.0	4,283	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	11,050	19,930	8.3	0.7	11,733	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	20,900	73,153	7.0	1.1	2,550	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.8%	88,000	326,381	18.2	3.8	1,413	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	76,500	251,648	9.8	4.0	1,923	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.2%	93,000	314,566	44.4	3.9	870	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	113,500	59,456	16.0	4.0	408	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	11.2%	122,300	212,970	22.4	7.1	1,642	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	23,100	56,312	6.2	1.3	5,177	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	26,100	59,308	21.3	2.2	3,598	31%	37,950	16,900



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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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