

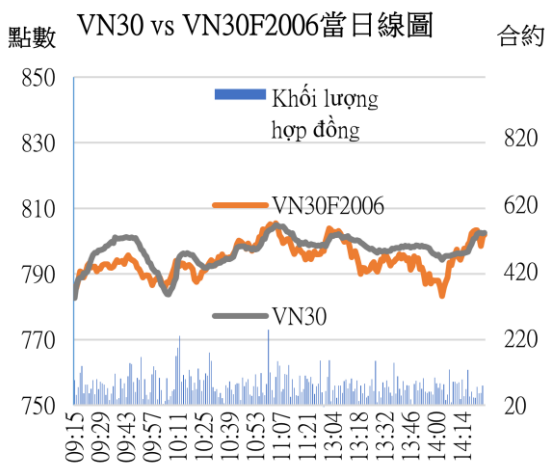
當日期貨市場：可能會重新測試 770-780 點

2020/06/12

合約走勢

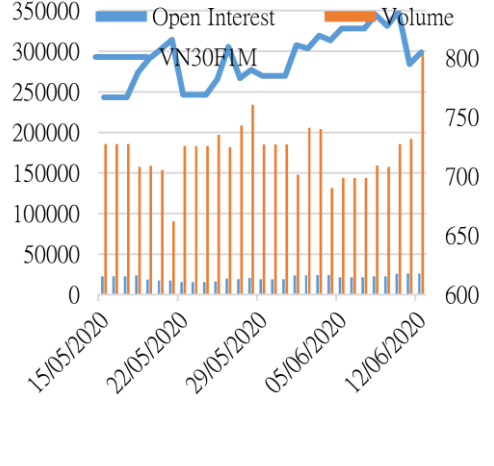
單位	收盤	+/-	成交量	到期日
VN30F2006	805.0	10.0	300,905	18/06
VN30F2007	794.3	9.3	3376	16/07
VN30F2009	782.0	0.0	438	17/09
VN30F2012	781.1	0.8	420	17/12

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 從 780 點開始恢復，並收於 805 點。這是技術復甦當開盤時 RSI 跌至超賣區域。同時，VN30F2006 的價格圖表仍根據在短期的跌勢而下跌。在 1H 幀中，MACD 指標待售，並該指標已越過 0 線下方，表明短期跌勢尚未確認是結束。因此，808-810 點將是盤中恢復階段的阻力位。
- 同時，因 VN30F2006 從 552 點進入第 4 波的尾段，主要趨勢正在進入短期下跌趨勢。價格的強勁支撐在約 770 點，相當於 Fibonacci Retracement 38.2%。

投資策略

- 當天策略 (Intraday)：投資者考慮在約 808 點開空頭，停損於 811 點，目標為 785 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，並在價格突破 820 點時停損，目標為 770-775 點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	下跌	下跌
支撐 1	770	780
支撐 2	680	770
阻力 1	850	808
阻力 2	868	811



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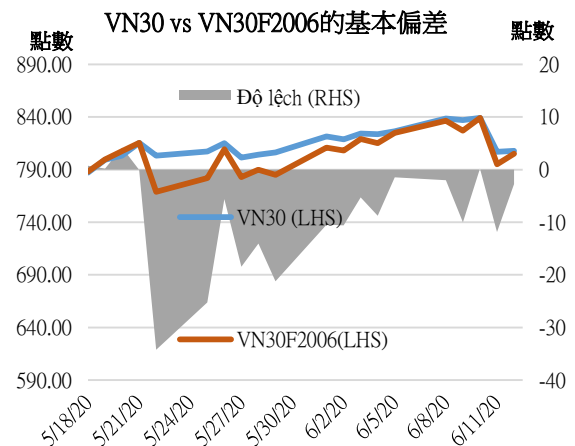
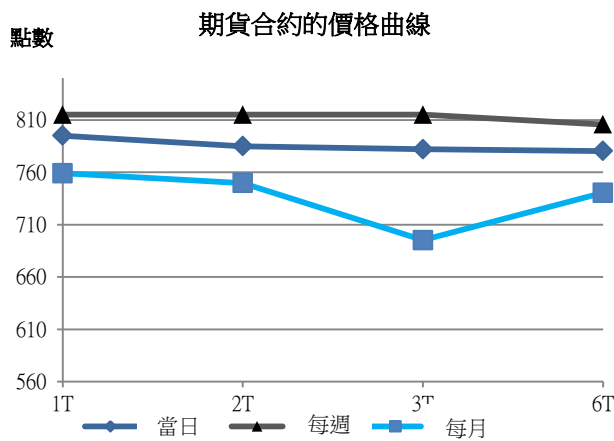
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期貨合約

	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	807.8	0.9	0.1%	0				
VN30F2006	805.0	10.0	1.3%	300,905	56.76%	808	18/06/2020	5
VN30F2007	794.3	9.3	1.2%	3,376	63.65%	813	16/07/2020	33
VN30F2009	782.0	0.0	0.0%	438	39.05%	826	17/09/2020	96
VN30F2012	781.1	0.8	0.1%	420	14.75%	845	17/12/2020	187



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	2.17	VNM	-3.18
STB	1.77	VCB	-1.28
MWG	1.08	VHM	-0.76
FPT	0.82	VIC	-0.75
TCB	0.75	SAB	-0.46

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	6.79	ROS	-6.81
BID	4.94	SBT	-4.32
SSI	4.03	VNM	-3.52
HPG	3.92	SAB	-2.82
MWG	3.37	VCB	-2.73

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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%	42,500	170,936	19.9	2.2	1,503	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	67,500	5,150	8.4	0.6	344	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	23,300	86,755	9.3	1.1	6,899	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	48,300	35,854	37.0	1.9	846	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	45,200	53,825	52.0	2.9	1,049	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	17,900	22,007	23.1	1.4	412	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	47,000	36,844	11.3	2.5	2,386	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	74,600	142,781	12.8	2.8	857	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,450	24,473	10.2	0.9	5,716	12%	16,050	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	26,900	25,983	7.3	1.4	1,528	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.1%	26,500	73,168	9.6	1.5	10,505	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,650	42,562	5.2	1.0	7,373	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	1,945	39%	86,500	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	86,000	38,942	9.8	2.9	1,556	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	54,900	53,228	15.3	2.4	861	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	59,500	13,399	11.3	2.7	967	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	30,800	9,550	6.2	0.9	677	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,010	1,708	11.1	0.3	18,669	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%	172,000	110,300	25.6	6.4	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%	15,500	9,094	90.8	1.3	2,346	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,500	9,315	12.7	1.0	4,368	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.5%	11,800	21,283	8.9	0.8	12,089	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	21,150	74,028	7.1	1.2	2,555	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.7%	85,600	317,480	17.7	3.7	1,409	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.7%	75,000	246,714	9.6	3.9	1,996	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.1%	91,800	310,507	43.8	3.8	869	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	113,400	59,403	15.9	4.0	414	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	118,000	205,483	21.6	6.8	1,632	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	5,228	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	25,900	58,853	21.1	2.2	3,625	31%	37,950	16,900



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