

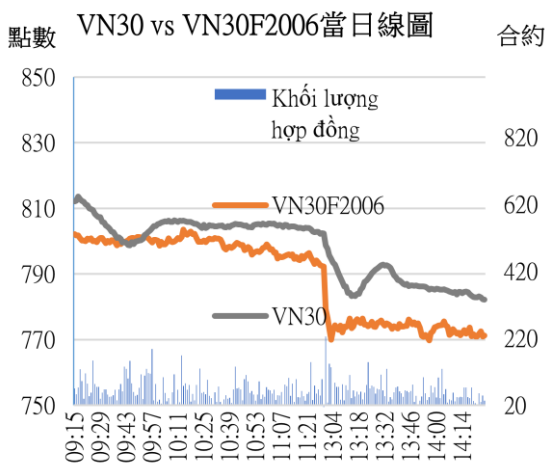
當日期貨市場：已建立平衡區域

2020/06/16

合約走勢

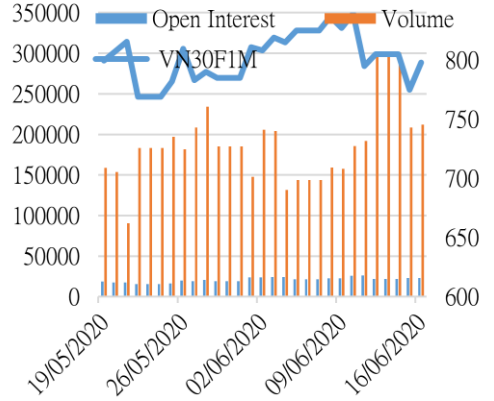
單位	收盤	+/-	成交量	到期日
VN30F2006	798.0	23.0	212,214	18/06
VN30F2007	785.4	22.4	9699	16/07
VN30F2009	777.1	22.6	287	17/09
VN30F2012	774.9	20.9	85	17/12

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 在開盤時就上漲並形成了缺口，表明 38.2% 的 Fibonacci Retracement (相當於 770 點) 起到了支撐的作用。MACD 指標也恢復買進的信號，確認短期漲勢正在恢復。同時，預計 VN30F2006 將以 Zigzag 形在 770 點終止修正的第四波，並返回到上漲的第五波。
- 目前，VN30F2006 仍暫時在 801-803 點面臨阻力，並且可能在下一盤開盤時出現修正壓力。此修正階段仍是逐漸形成的漲勢的修正。

投資策略

- 當天策略 (Intraday)：我們提議 2 個多頭的策略。只要價格修正至 788-790 點就開多頭，停損於 785 點，目標為 825-830 點。或投資者可在當價格跌破 801.5 點時開多頭，停損於 798 點。
- 主要短期趨勢策略 (Daily)：投資者等待新切入點，因 VN30F2006 即將在這週 4 到期。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	下跌	下跌
支撐 1	770	790
支撐 2	680	788
阻力 1	850	801
阻力 2	868	820



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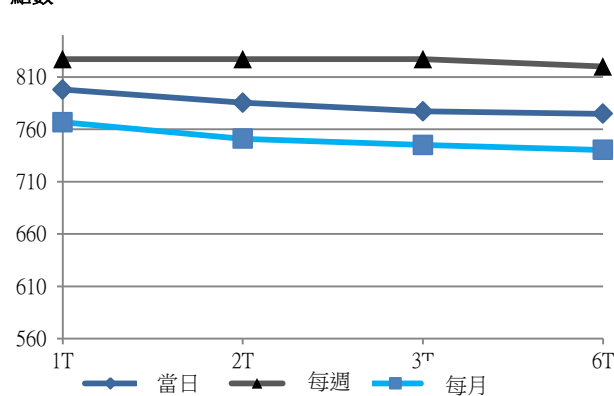


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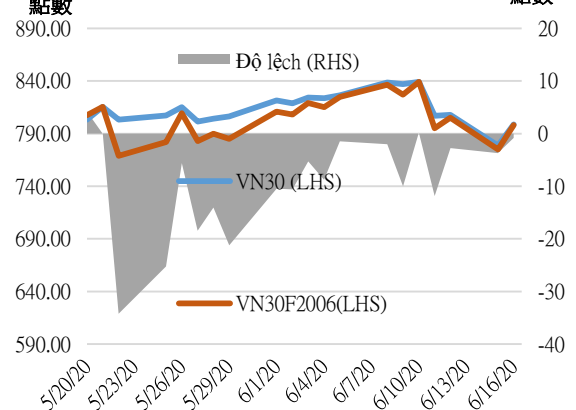
期貨合約

	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	798.8	20.1	2.6%	0				
VN30F2006	798.0	23.0	3.0%	212,214	1.84%	798	18/06/2020	3
VN30F2007	785.4	22.4	2.9%	9,699	90.14%	804	16/07/2020	31
VN30F2009	777.1	22.6	3.0%	287	-11.15%	816	17/09/2020	94
VN30F2012	774.9	20.9	2.8%	85	-93.15%	835	17/12/2020	185

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	3.70	VJC	-0.45
VIC	2.77	EIB	-0.41
VHM	2.50	STB	-0.36
HPG	1.74	HDB	0.00
TCB	1.49	SAB	0.01

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VHM	7.00	EIB	-1.65
VRE	7.00	STB	-1.24
SSI	5.19	VJC	-1.19
VIC	4.94	HDB	0.00
VNM	4.46	SAB	0.06

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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%	40,700	163,696	19.0	2.2	1,495	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	63,800	4,867	7.9	0.6	343	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	23,250	86,569	9.3	1.1	6,765	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	49,200	36,522	37.7	1.9	884	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	44,300	52,753	51.0	2.8	1,066	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	17,900	22,007	23.1	1.4	403	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	46,600	36,530	11.2	2.5	2,317	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	73,100	139,910	12.6	2.8	849	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,700	25,058	10.4	0.9	5,822	12%	16,050	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,300	26,370	7.4	1.4	1,501	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.1%	26,200	72,340	9.5	1.5	10,605	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,400	41,959	5.1	1.0	7,235	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	57,600	67,331	14.5	1.6	1,899	39%	85,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	84,400	38,218	9.6	2.9	1,548	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	56,600	54,876	15.8	2.4	906	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	58,800	13,241	11.2	2.7	963	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	30,700	9,519	6.2	0.9	650	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,100	1,760	11.5	0.3	20,100	2%	30,500	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	166,100	106,517	24.7	6.2	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%	14,900	8,742	87.3	1.2	2,339	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,200	9,134	12.5	1.0	4,439	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.5%	11,900	21,463	9.0	0.8	12,383	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	20,600	72,103	6.9	1.1	2,468	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.6%	83,700	310,433	17.3	3.7	1,393	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	74,900	246,385	9.6	3.9	2,077	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.4%	93,400	315,919	44.6	3.9	843	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.6%	107,700	56,417	15.1	3.8	409	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	117,000	203,741	21.5	6.8	1,619	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.2%	22,200	54,118	5.9	1.2	5,262	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	26,750	60,785	21.8	2.3	3,566	31%	37,950	16,900



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