

當日期貨市場：恢復階段有望能持續

2020/06/18

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2006	797.1	-3.6	100,844	18/06
VN30F2007	787.4	-0.6	31550	16/07
VN30F2009	777.1	-3.9	119	17/09
VN30F2012	775.0	-0.2	88	17/12

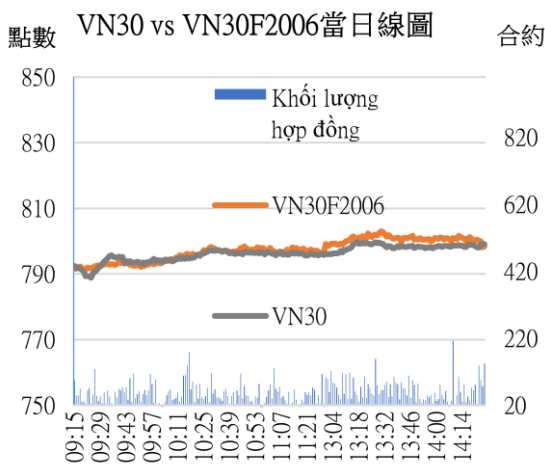
源自：Bloomberg - YSVN

技術信號

- VN30F2007 以在平面的模式在 777-792 點區內橫盤累積。該模式表明從 760 點的恢復趨勢仍然存在。同時，價格正將底部提高，價格走勢圖趨向於價格上漲通道。
- MACD 和 RSI 指標繼續保持積極的信號，但 ADX 仍處於低位。VN30F2007 可能會繼續前進至 804-808 點，相當於價格通道的上邊限。

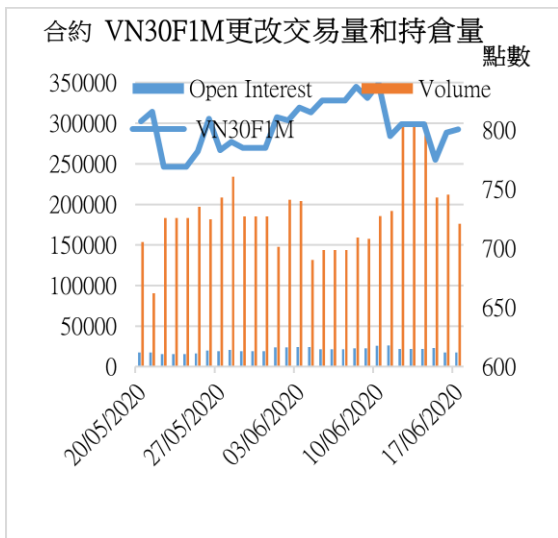
投資策略

- 當天策略 (Intraday)：投資者可以考慮在 785-787 點內開多頭，停損於 783.9 點，目標為 804-808 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2007 的新切入點。

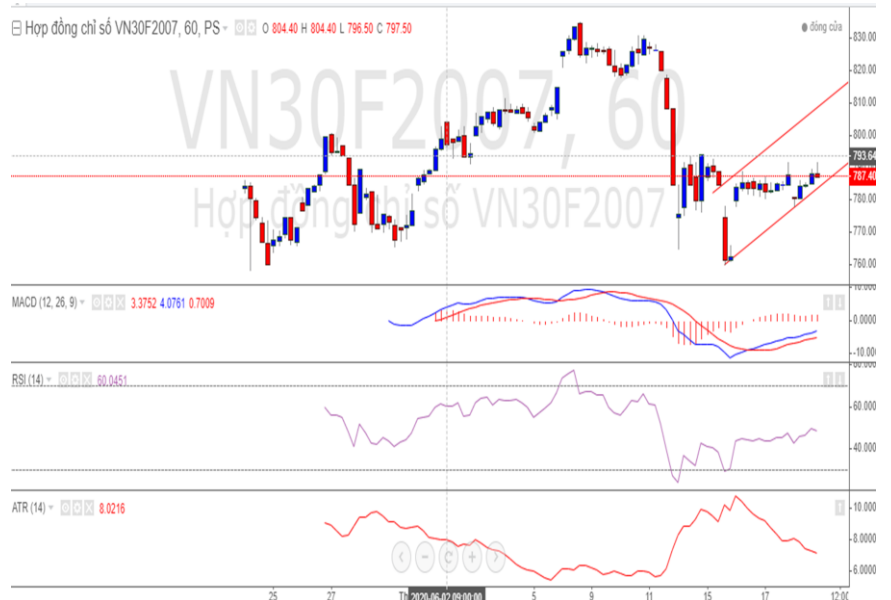


源自：Bloomberg - YSVN

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	橫盤	上漲
支撐 1	770	793
支撐 2	680	790
阻力 1	850	803
阻力 2	868	820



源自：Bloomberg - YSVN



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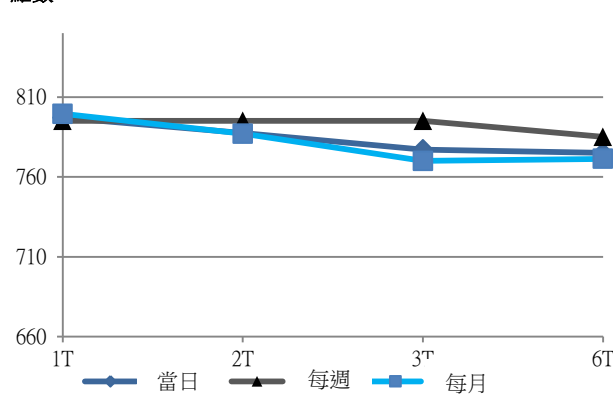


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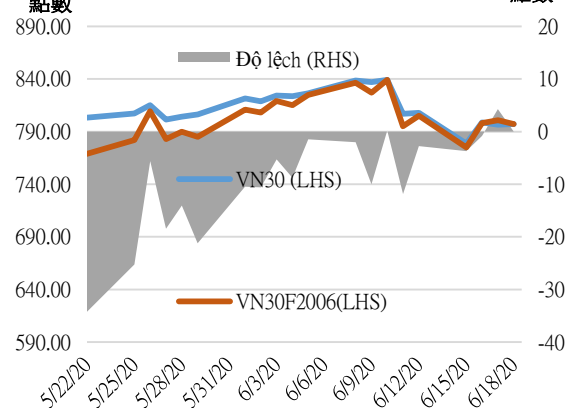
期貨合約

	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	797.1	0.7	0.1%	0				
VN30F2006	797.1	-3.6	-0.4%	100,844	-42.80%	796	18/06/2020	-1
VN30F2007	787.4	-0.6	-0.1%	31,550	176.34%	801	16/07/2020	27
VN30F2009	777.1	-3.9	-0.5%	119	2.59%	814	17/09/2020	90
VN30F2012	775.0	-0.2	0.0%	88	-14.56%	832	17/12/2020	181

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
HPG	1.19	VIC	-0.57
NVL	0.53	STB	-0.47
VCB	0.43	MSN	-0.31
VJC	0.41	TCB	-0.30
VHM	0.26	VNM	-0.30

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
NVL	2.10	ROS	-2.22
HPG	2.10	STB	-1.72
PLX	2.08	POW	-1.42
VJC	1.09	HDB	-1.12
VCB	0.95	VIC	-0.98

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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	1,465	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	62,600	4,776	7.8	0.6	341	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	22,900	85,266	9.1	1.1	6,643	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	48,000	35,631	36.7	1.8	884	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,700	55,611	53.7	3.0	1,089	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	18,100	22,253	23.4	1.4	394	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	2,276	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	72,200	138,187	12.4	2.7	837	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,400	24,355	10.1	0.9	5,760	12%	16,050	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	26,550	25,645	7.2	1.4	1,475	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.3%	26,800	73,997	9.7	1.5	10,546	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,300	41,718	5.1	1.0	7,181	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	57,000	66,630	14.4	1.6	1,861	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%	83,800	37,946	9.5	2.8	1,523	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	58,300	56,524	16.3	2.5	920	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	58,200	13,106	11.1	2.6	948	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	30,900	9,581	6.2	0.9	634	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,080	1,748	11.4	0.3	20,242	2%	30,400	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	166,300	106,645	24.8	6.2	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%	14,800	8,684	86.7	1.2	2,330	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	15,000	9,014	12.3	1.0	4,441	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,400	20,562	8.6	0.7	12,584	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	20,200	70,703	6.8	1.1	2,418	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.7%	85,000	315,255	17.5	3.7	1,379	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	76,500	251,648	9.8	4.0	2,111	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.2%	91,000	307,801	43.4	3.8	830	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	111,000	58,146	15.6	3.9	414	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.7%	115,200	200,607	21.1	6.7	1,598	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.3%	22,300	54,362	5.9	1.2	5,193	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	27,550	62,602	22.5	2.3	3,580	31%	37,950	16,900



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