

當日期貨市場：優先盤中交易

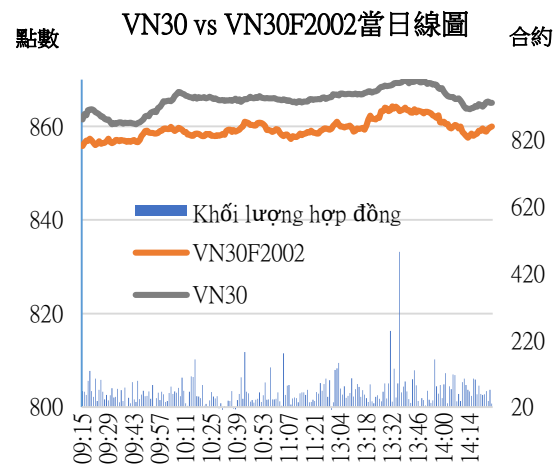
2020/02/12

合約走勢

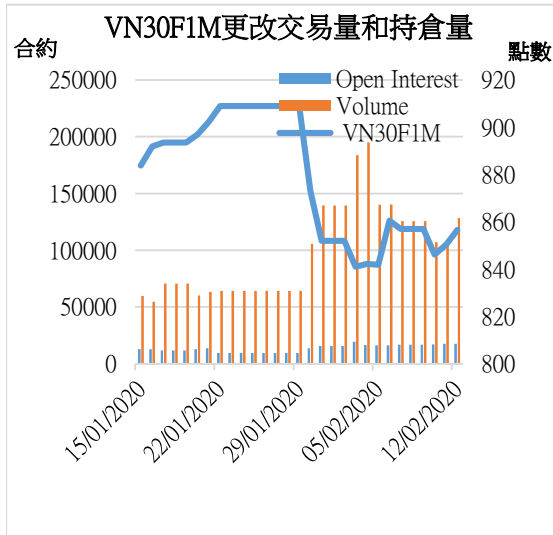
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	856.6	6.3	128,526	20/02
VN30F2003	858.3	8.7	452	19/03
VN30F2006	862.0	5.0	67	18/06
VN30F2009	865.5	7.1	35	17/09

源自：Bloomberg - YSVN



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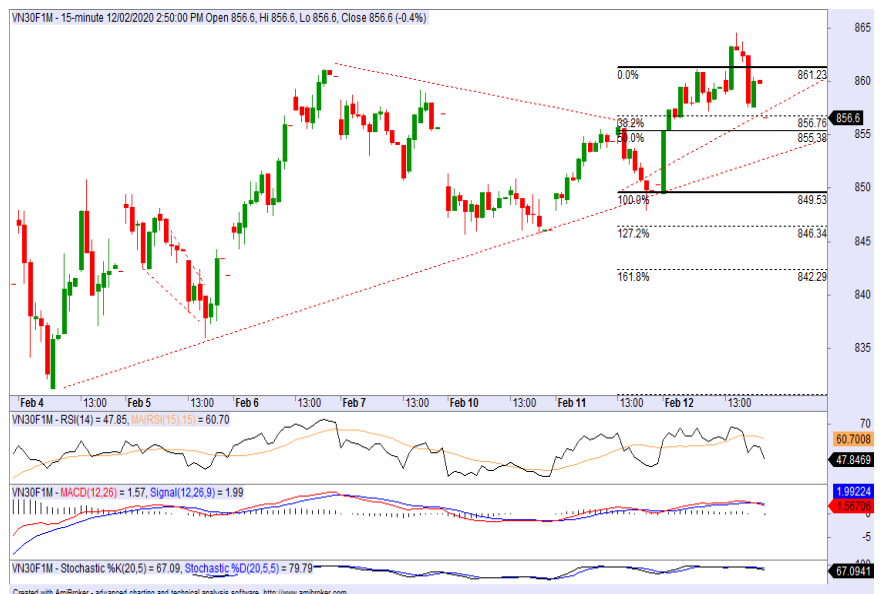
技術信號

- VN30F1M 突破了過去 1 週的三角形累積模型，並延續了短期上漲趨勢。接近尾盤時的波動階段相對於根據 Elliott 波理論的第 4 波，其中 Fibonacci Retracement 的修正值為 38.2%（856-856.5 點）。
- RSI 指標接近 70 水平時被修正，但 MACD 高於零時也仍未指出反轉的信號。預測，VN30F1M 將重回恢復階段，並重新測試 865 點的阻力位，支撐位為 856 點。

投資策略

- 當天策略 (Intraday)：投資者可考慮在 856-856.5 點開多頭，停損於 854 點，目標為 864.5-866 點。在 866-867 點開空頭以試探市場趨勢，停損於 869 點，目標為 856 點。
- 主要短期趨勢策略 (Daily)：投資者可以考慮繼續持有多頭，並停損於 840.93 點。

趨勢	VN30F2002-Daily	VN30F2002-1H
短期	上漲	上漲
支撐 1	810	856
支撐 2	750	850
阻力 1	870	865
阻力 2	910	870



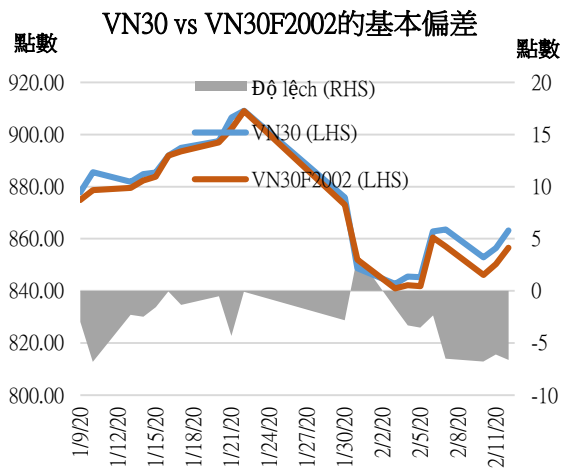
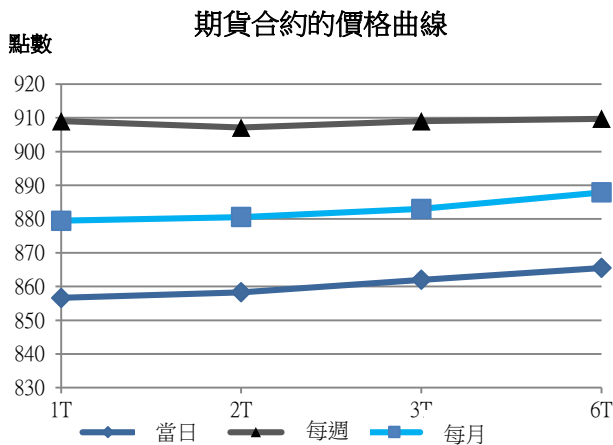
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期貨合約

	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	863.2	6.8	0.8%	0				
VN30F2002	856.6	6.3	0.7%	128,526	23.99%	864	20/02/2020	10
VN30F2003	858.3	8.7	1.0%	452	-6.61%	870	19/03/2020	37
VN30F2006	862.0	5.0	0.6%	67	86.11%	890	18/06/2020	128
VN30F2009	865.5	7.1	0.8%	35	-57.32%	910	17/09/2020	219



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
TCB	1.55	VIC	-0.88
VPB	1.05	SAB	-0.29
MWG	1.01	CTG	-0.25
MBB	0.86	EIB	-0.14
STB	0.49	VRE	-0.08

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
POW	7.00	CTG	-1.98
ROS	6.96	SAB	-1.55
SBT	6.76	VIC	-1.23
CTD	3.17	EIB	-0.57
MWG	2.35	BVH	-0.52



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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	1.3%	50,800	204,319	21.2	2.7	873	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	65,000	4,959	7.3	0.6	110	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	27,200	101,277	10.7	1.3	4,860	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	57,500	42,684	35.2	2.2	177	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	#VALUE!	12,050	4,716	13.4	0.6	277	19%	23,700	10,800
EIB	越南進出口貿易股份銀行	金融	2.9%	17,450	21,454	24.8	1.4	126	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	54,100	36,695	12.8	2.6	1,593	49%	61,300	39,909
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	86,000	164,600	14.1	3.4	294	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	#VALUE!	19,150	5,686	12.0	0.9	303	49%	29,150	17,800
HDB	胡志明市發展商業股份銀行	金融	3.1%	29,200	28,109	7.9	1.5	1,576	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,800	65,714	9.2	1.4	6,451	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	21,650	50,815	6.2	1.3	4,624	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	50,500	59,032	10.6	1.4	1,026	39%	92,000	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	109,000	49,400	12.6	4.0	666	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,400	52,743	15.3	2.4	368	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	82,500	18,578	15.5	4.1	591	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	34,750	10,774	6.6	1.0	700	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	9,220	5,233	29.4	0.9	20,155	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.1%	191,000	122,485	25.5	6.5	37	63%	291,000	189,300
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	19,750	11,588	38.9	1.6	1,226	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,800	9,221	10.4	0.9	1,472	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,550	20,832	8.5	0.8	3,981	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	22,650	79,278	7.9	1.3	1,797	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	89,400	331,574	17.9	3.9	786	24%	95,000	57,800
VHM	Vinhomes 股份公司	房地產	5.1%	86,500	284,543	13.6	5.2	1,303	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.1%	112,000	378,832	49.4	5.0	439	15%	126,500	104,000
VJC	Vietjet 越捷航空股份公司	工業	5.3%	129,200	67,680	16.4	4.4	439	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	107,200	186,676	19.6	6.8	974	59%	152,600	101,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.0%	25,850	63,016	7.7	1.5	2,270	23%	26,850	17,500
VRE	Vincom Retail 股份公司	房地產	2.0%	31,250	71,010	24.9	2.6	2,796	33%	39,950	27,950



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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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