

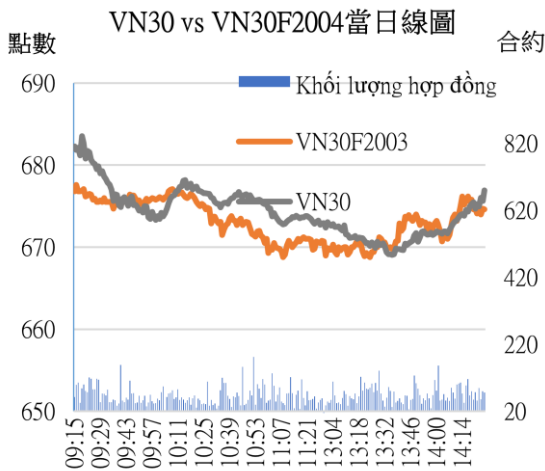
當日期貨市場：橫盤趨勢

2020/03/20

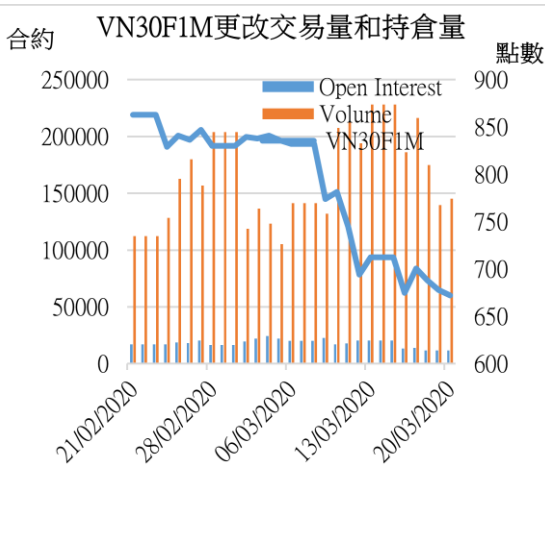
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	672.1	5.1	145,359	16/04
VN30F2004	668.4		496	21/05
VN30F2006	667.5	3.5	153	18/06
VN30F2009	669.1	8.0	91	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2004 的圖表繼續橫盤整理。積極的是，價格保持在 656 點的舊底部之上。但是，RSI 指標當接近 50-60 點區域時，就處於震動狀態，顯示出衝量動力減弱。當前，價格圖表尚未脫離下跌趨勢，因未達到價格通道的上限（685-690 點）。VN30F2004 的短期支撐位是 656-660 點。
- 在 Daily 幀中，656 點可以是 VN30F2004 強大的支撐位，因價格圖表位於 846 點下跌區間 5 波的最終階段。

投資策略

- 當天策略 (Intraday)：由於 VN30F2004 的阻力位在 677 點，並且可能仍會小幅下跌，因此投資者考慮在 VN30F2004 的 673 點開空頭，停損於 676 點，目標是 660 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 中的新信號。

趨勢	VN30F2004-Daily	VN30F2004-30M
短期	下跌	橫盤
支撐 1	656	660
支撐 2	640	656
阻力 1	750	677
阻力 2	800	690



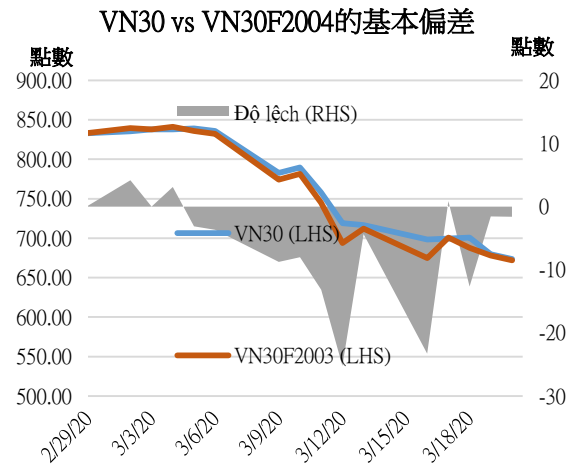
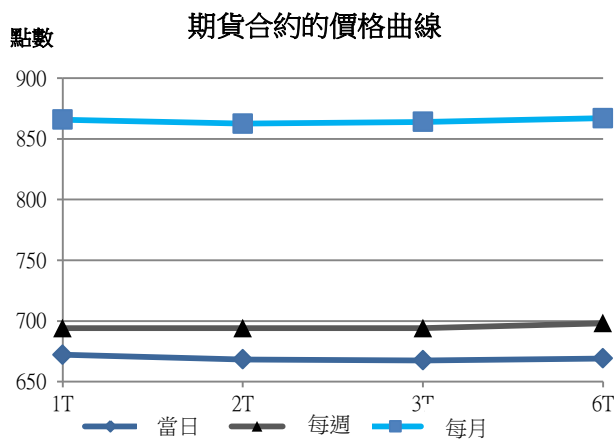
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期貨合約

	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	673.7	-5.8	-0.9%	0				
VN30F2004	672.1	5.1	0.8%	145,359	313.14%	677	16/04/2020	27
VN30F2005	668.4			496		682	21/05/2020	61
VN30F2006	667.5	3.5	0.5%	153	135.38%	687	18/06/2020	89
VN30F2009	669.1	8.0	1.2%	91	51.67%	703	17/09/2020	180



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VJC	1.79	VIC	-3.89
VNM	0.75	VHM	-2.39
MWG	0.64	VCB	-1.82
VPB	0.58	HPG	-1.24
EIB	0.43	VRE	-0.84

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VJC	5.10	VIC	-6.99
GAS	4.70	ROS	-6.93
MWG	2.12	VHM	-6.86
EIB	1.92	VRE	-6.85
CTD	1.51	VCB	-6.82

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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%	33,100	133,129	14.0	1.8	1,032	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	53,800	4,105	6.1	0.5	181	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.3%	19,800	73,723	7.8	1.0	7,110	30%	28,450	19,400
BVH	Bao Viet (保越) 集團	金融	0.5%	34,700	25,759	21.3	1.4	220	29%	98,200	34,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	40,600	48,347	11.6	2.1	333	13%	67,500	35,400
EIB	越南進出口貿易股份銀行	金融	3.4%	15,950	19,609	22.6	1.2	175	30%	19,100	15,100
FPT	FPT 發展投資工藝股份公司	CNTT	5.2%	47,700	32,354	10.3	2.3	1,722	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	57,900	110,818	9.5	2.3	362	4%	114,900	54,900
GMD	Gemadep 運輸股份公司	工業	0.8%	8,460	19,812	8.0	0.7	2,468	13%	16,400	7,810
HDB	胡志明市發展商業股份銀行	金融	2.9%	20,900	20,119	5.7	1.1	1,655	23%	31,950	19,750
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	18,600	51,356	7.2	1.1	6,734	38%	26,462	17,950
MBB	軍隊貿易股份銀行	金融	4.5%	16,000	38,583	4.6	1.0	6,180	24%	23,900	15,750
MSN	Masan 集團股份公司	必需消費品	4.7%	49,200	57,512	10.3	1.3	1,425	38%	91,600	46,500
MWG	世界移動通信投資股份公司	非必需消費品	4.6%	77,200	34,988	8.9	2.8	830	49%	129,500	71,600
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	51,000	49,447	14.4	2.2	452	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	55,000	12,385	10.3	2.7	722	49%	92,500	53,300
REE	冷機電股份公司	工業	1.0%	29,800	9,240	5.6	0.9	753	49%	40,150	26,250
ROS	FLC Faros 建築股份公司	工業	0.3%	5,240	2,974	16.7	0.5	8,626	4%	34,800	4,630
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	126,000	80,801	16.9	4.3	53	63%	291,000	120,100
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	14,700	8,625	29.0	1.2	1,822	7%	22,700	14,100
SSI	SSI 西貢證券股份公司	金融	0.9%	13,850	7,175	7.8	0.8	2,016	53%	28,900	12,700
STB	西貢商信銀行 (sacombank)	金融	3.6%	9,800	17,676	7.2	0.7	8,565	12%	12,900	9,280
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	17,350	60,727	6.0	1.0	2,677	22%	26,750	16,700
VCB	越南外商貿易股份銀行	金融	3.7%	61,500	228,096	12.3	2.8	970	24%	95,000	61,500
VHM	Vinhomes 股份公司	房地產	4.8%	63,800	209,871	10.0	3.8	734	15%	102,300	63,800
VIC	Vingroup 集團股份公司	房地產	7.7%	82,500	279,051	36.4	3.7	609	15%	126,500	82,500
VJC	Vietjet 越捷航空股份公司	工業	5.5%	103,000	53,955	13.1	3.5	417	19%	148,800	94,000
VNM	越南牛奶股份公司	必需消費品	10.1%	90,000	156,724	16.4	5.7	1,070	59%	139,900	89,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.3%	21,050	51,315	6.2	1.2	3,653	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.7%	20,400	46,355	16.3	1.7	1,450	32%	37,950	20,400



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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.

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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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