

當日期貨市場：重要的門檻值

2020/03/31

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	578.7	-4.3	226,261	16/04
VN30F2005	576.0	-1.0	1566	21/05
VN30F2006	580.0	0.8	242	18/06
VN30F2009	577.2	0.0	100	17/09

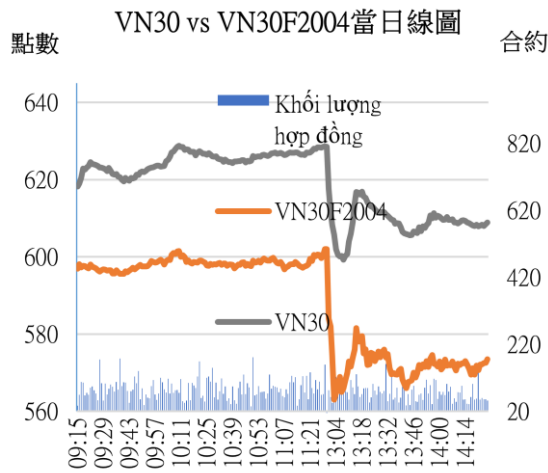
源自：Bloomberg - YSVN

技術信號

- VN30F2004 跟隨價格下跌通道跌至 560 點的盤中最低水平，基差超過 32 點。但是，價格圖表在達 560 點（對應於價格通道的下邊界，並具有較長的下燭形圖）後強勁反彈，表明多頭在此價格區域中比較活躍。同時，RSI 指標在形成三段背離期後顯示出反彈上漲的跡象，表明趨勢在減弱並已處於最後階段。
- 同時，根據 Elliott 波理論，VN30F2004 可能已經結束了第 5 波，並且會在成功重新測試此閾值時確認。因此，我們預計 VN30F2004 將進入大的恢復期。

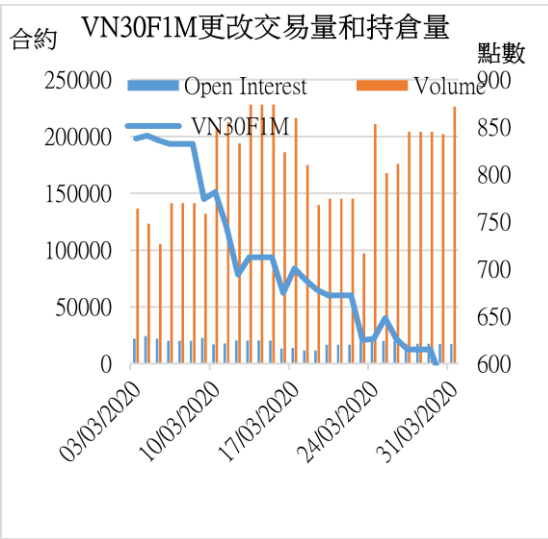
投資策略

- 當天策略 (Intraday)：因負差較大且背離信號強烈，所以投資者應考慮在重新測試階段接近 665-670 點並從該區域反彈時，開多頭以探測市場趨勢，停損於 664 點，目標為 601 點，或 615 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 中的新信號。



源自：Bloomberg - YSVN

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	下跌	下跌
支撐 1	555	565
支撐 2	500	570
阻力 1	700	601
阻力 2	800	615



源自：Bloomberg - YSVN



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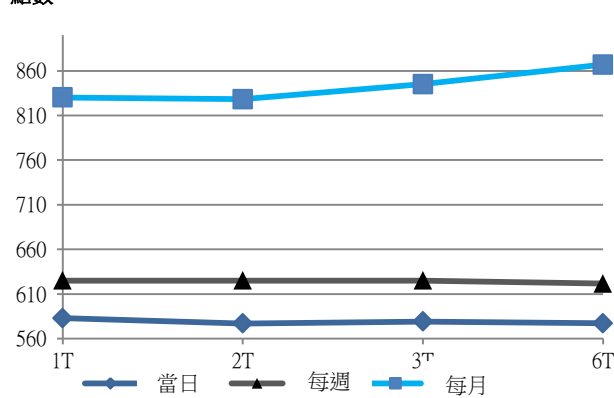


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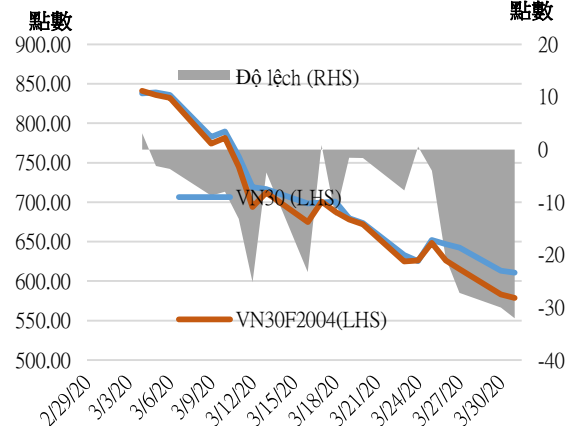
期貨合約

	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	610.8	-2.3	-0.4%	0				
VN30F2004	578.7	-4.3	-0.7%	226,261	11.92%	612	16/04/2020	17
VN30F2005	576.0	-1.0	-0.2%	1,566	76.55%	617	21/05/2020	51
VN30F2006	580.0	0.8	0.1%	242	134.95%	621	18/06/2020	79
VN30F2009	577.2	0.0	0.0%	100	-32.89%	635	17/09/2020	170

期貨合約的價格曲線



VN30 vs VN30F2004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
VIC	1.26	VPB	-2.91
HPG	1.13	EIB	-1.50
FPT	0.52	STB	-0.84
HDB	0.51	VHM	-0.41
VCB	0.40	PNJ	-0.34

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	3.19	CTD	-6.94
HPG	3.06	VPB	-6.87
BVH	2.78	ROS	-6.86
VIC	2.46	EIB	-6.69
PLX	1.96	STB	-4.45

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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
			%	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%	30,850	124,079	13.0	1.7	1,085	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.3%	44,950	3,429	5.1	0.4	187	47%	143,000	44,950
CTG	越南工商股份銀行	金融	1.3%	17,200	64,043	6.8	0.8	7,659	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	37,000	27,466	22.7	1.4	293	29%	96,200	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	36,500	43,465	10.4	1.9	394	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.4%	14,650	18,011	20.8	1.1	191	30%	19,100	14,500
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	41,100	27,877	8.9	2.0	1,869	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	54,800	104,884	9.0	2.2	416	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.7%	7,090	16,604	6.9	0.6	2,683	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.7%	17,800	17,135	4.8	0.9	1,731	23%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	16,850	46,524	6.5	1.0	7,614	37%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.2%	13,550	32,675	3.9	0.8	6,632	24%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.1%	49,000	57,278	10.3	1.3	1,628	37%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	3.9%	58,900	26,671	6.8	2.1	976	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.9%	51,900	50,319	14.6	2.3	511	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	46,900	10,561	8.7	2.3	766	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	27,300	8,464	5.2	0.8	750	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,260	1,850	10.4	0.3	6,544	2%	34,800	3,260
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	123,000	78,878	16.5	4.2	60	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%	12,700	7,452	25.0	1.1	1,921	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.8%	11,600	6,009	6.5	0.6	2,192	52%	28,050	11,100
STB	西貢商信銀行 (sacombank)	金融	2.9%	7,300	13,167	5.4	0.5	9,455	12%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	15,000	52,502	5.2	0.8	2,868	22%	25,850	14,000
VCB	越南外商貿易股份銀行	金融	4.1%	62,000	229,950	12.4	2.8	1,115	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	55,000	180,923	8.6	3.3	797	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.6%	83,400	282,095	36.8	3.7	669	15%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.7%	97,200	50,917	12.3	3.3	400	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	11.2%	91,000	158,465	16.6	5.8	1,238	59%	139,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.5%	16,950	41,320	5.0	1.0	3,817	23%	29,300	16,950
VRE	Vincom Retail 股份公司	房地產	1.8%	19,150	43,515	15.3	1.6	1,763	32%	37,950	16,900



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