

當日期貨市場：仍處於從 560 點的恢復階段中

2020/04/01

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	590.0	11.3	218,566	16/04
VN30F2005	588.0	12.0	798	21/05
VN30F2006	592.0	12.0	68	18/06
VN30F2009	588.5	11.3	106	17/09

源自：Bloomberg - YSVN

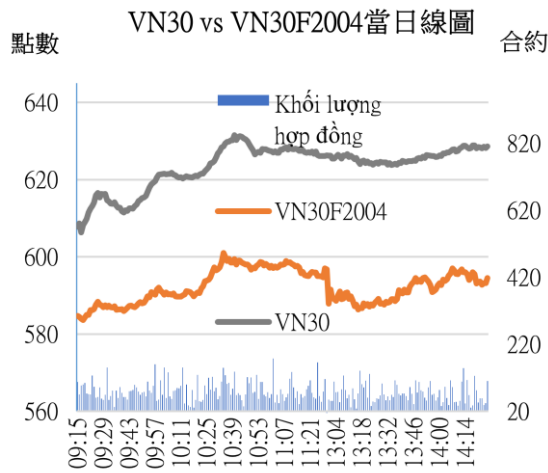
技術信號

- VN30F2004 沿著價格下跌通道，但價格圖表仍處於在 560 點的恢復階段，對應於下跌通道的下限。技術指標仍顯示短期上漲趨勢的信號，RSI 指標在長期形成三段看漲背離後仍繼續上漲。1H 幀中的 Stochastic Oscillator(20,5,5) 指標仍顯示買進的信號。因此，VN30F2004 會在測試 605-615 點的短期阻力位前，在 585-587 點得到支撐。

- 中期下跌趨勢預計將在 560 點結束，因 VN30F2004 可能結束了 Elliott 波形態的第 5 波。因此，我們預計 VN30F2004 將進入大的恢復期。

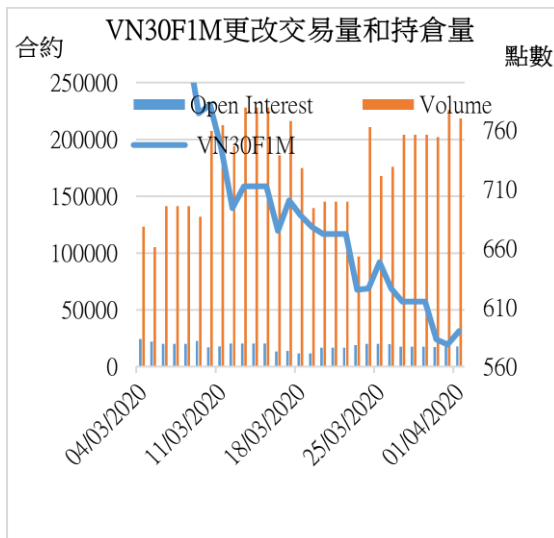
投資策略

- 當天策略 (Intraday)：漲勢可能會隨著張跌交織中繼續。因此，投資者應考慮在 586 點開多頭，停損於 582.5 點，目標為約 601 點，或為 605-615 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 的新切入點。



源自：Bloomberg - YSVN

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	下跌	上漲
支撐 1	560	565
支撐 2	550	585
阻力 1	700	601
阻力 2	800	615



源自：Bloomberg - YSVN



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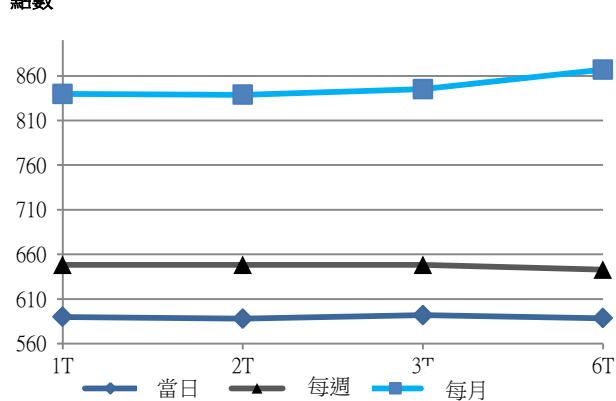


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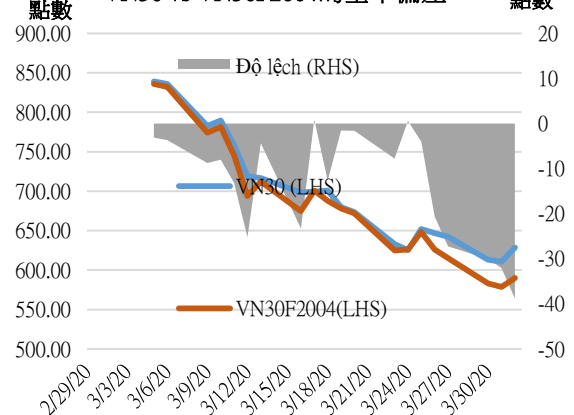
期貨合約

	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	628.8	18.0	3.0%	0				
VN30F2004	590.0	11.3	2.0%	218,566	-3.40%	629	16/04/2020	14
VN30F2005	588.0	12.0	2.1%	798	-49.04%	634	21/05/2020	48
VN30F2006	592.0	12.0	2.1%	68	-71.90%	639	18/06/2020	76
VN30F2009	588.5	11.3	2.0%	106	6.00%	653	17/09/2020	167

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
VNM	2.26	VHM	-0.10
VIC	1.63	NVL	-0.05
TCB	1.55	SBT	0.00
MBB	1.37	CTD	0.01
STB	1.25	SAB	0.01

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	6.99	VHM	-0.36
SSI	6.90	NVL	-0.19
BVH	6.89	SBT	0.00
ROS	6.75	SAB	0.08
PLX	6.58	CTD	0.33

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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%	32,100	129,107	13.6	1.7	1,087	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.3%	45,100	3,441	5.1	0.4	190	47%	143,000	44,000
CTG	越南工商股份銀行	金融	1.3%	18,300	68,138	7.2	0.9	7,684	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	39,550	29,359	24.2	1.5	304	29%	96,200	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	38,900	46,323	11.1	2.0	399	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.4%	15,200	18,687	21.6	1.2	199	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	42,300	28,691	9.1	2.1	1,848	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	56,100	107,373	9.2	2.2	419	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.7%	7,360	17,236	7.2	0.6	2,687	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.8%	18,950	18,242	5.2	1.0	1,741	23%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	17,250	47,629	6.7	1.0	7,752	37%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.4%	14,250	34,363	4.1	0.9	6,670	24%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.0%	49,200	57,512	10.3	1.3	1,674	36%	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%	61,200	27,712	7.1	2.2	997	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.8%	51,800	50,222	14.6	2.3	515	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	48,600	10,944	9.1	2.4	764	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	28,300	8,774	5.4	0.8	741	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,480	1,975	11.1	0.3	6,676	2%	34,800	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	123,100	78,942	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	1,928	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.8%	12,400	6,424	6.9	0.7	2,202	52%	28,050	11,100
STB	西貢商信銀行 (sacombank)	金融	3.0%	7,810	14,087	5.7	0.5	9,625	12%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	15,500	54,252	5.4	0.9	2,853	22%	25,850	14,000
VCB	越南外商貿易股份銀行	金融	4.2%	65,000	241,077	13.0	3.0	1,120	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.4%	54,800	180,265	8.4	3.2	794	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.6%	86,000	290,889	37.2	3.7	682	15%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.6%	99,200	51,965	12.6	3.4	395	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	11.2%	94,000	163,690	17.2	6.0	1,248	59%	139,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	17,250	42,051	5.1	1.0	3,857	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	19,250	43,742	15.4	1.6	1,804	32%	37,950	16,900



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