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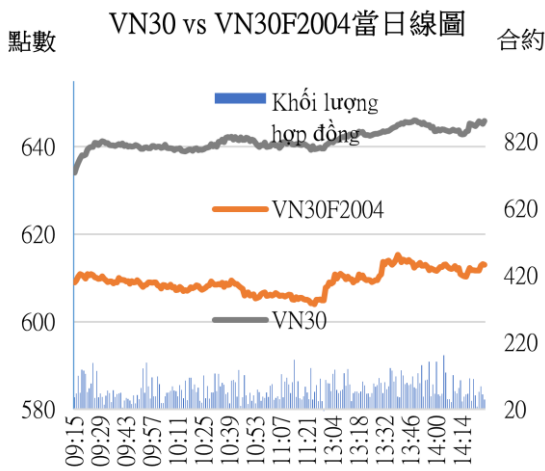
當日期貨市場：繼續維持漲勢

2020/04/03

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	613.9	23.9	181,611	16/04
VN30F2005	609.5	21.5	886	21/05
VN30F2006	609.7	15.2	137	18/06
VN30F2009	614.3	25.8	113	17/09

源自：Bloomberg - YSVN



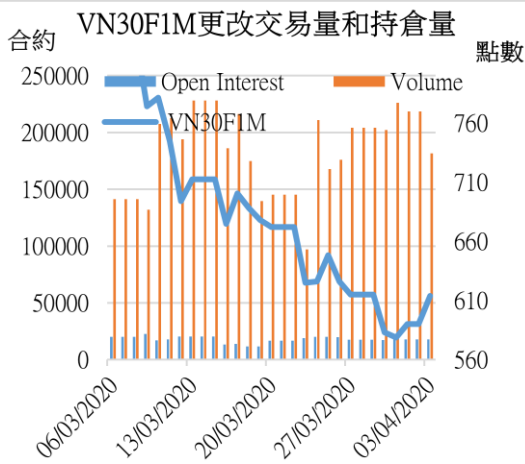
技術信號

- VN30F2004 突破了價格下跌趨勢通道，並在價格圖表創更高的底部時確認了短期上漲趨勢。價格衝力指標 RSI 出現震動，但在形成三段看漲背離後仍處於恢復階段中。因此，VN30F2004 可以將其的漲勢擴展至 628-635 點，相當於 Fibonacci Projection 1.414%-1.618%。
- 同時，因 VN30F2004 可能已結束 Elliott 波形的第 5 波，所以中期下跌趨勢有望在 560 點處終止。因此，我們預計 VN30F2004 將進入大的恢復期。

投資策略

- 當天策略 (Intraday)：預期上漲勢頭將持續，並具有較大的負基差，投資者應在當前價格水平上開多頭，停損於 608 點，目標為 628 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 的新切入點。

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	下跌	上漲
支撐 1	560	609
支撐 2	550	590
阻力 1	700	628
阻力 2	800	635



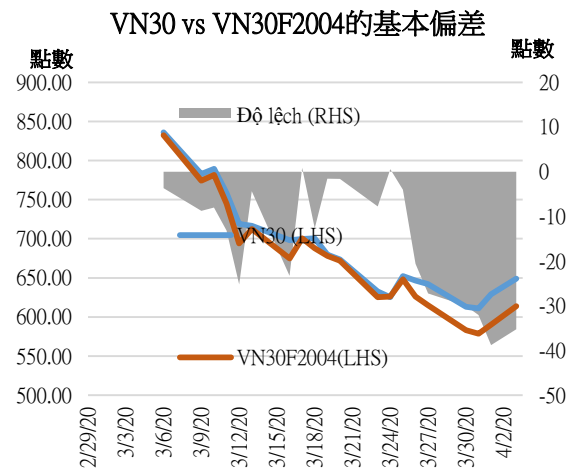
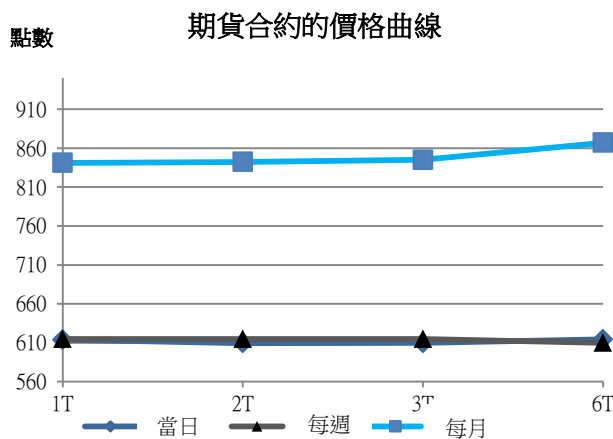
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期貨合約

	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	649.2	20.4	3.2%	0				
VN30F2004	613.9	23.9	4.1%	181,611	-16.91%	649	16/04/2020	13
VN30F2005	609.5	21.5	3.7%	886	11.03%	655	21/05/2020	47
VN30F2006	609.7	15.2	2.6%	137	101.47%	659	18/06/2020	75
VN30F2009	614.3	25.8	4.4%	113	6.60%	674	17/09/2020	166



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VIC	3.13	EIB	0.00
MSN	1.97	SBT	0.04
FPT	1.70	NVL	0.05
MWG	1.68	ROS	0.08
VHM	1.47	REE	0.13

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	6.98	EIB	0.00
BVH	6.95	NVL	0.19
STB	6.91	VJC	0.71
ROS	6.90	VCB	0.77
MWG	6.86	SBT	0.79



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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	1.2%	34,300	137,955	14.5	1.9	1,096	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.3%	48,250	3,681	5.4	0.4	191	47%	142,700	44,000
CTG	越南工商股份銀行	金融	1.3%	18,800	70,000	7.4	0.9	7,747	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	42,300	31,400	25.9	1.6	313	29%	95,000	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	39,900	47,513	11.4	2.1	407	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.3%	15,200	18,687	21.6	1.2	205	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.1%	44,600	30,402	9.6	2.2	1,861	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	59,200	113,306	9.7	2.3	422	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.8%	7,700	18,032	7.5	0.7	2,713	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.8%	19,550	18,819	5.3	1.0	1,717	23%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	17,650	48,733	6.8	1.0	7,785	37%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.4%	14,750	35,569	4.2	0.9	6,740	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.1%	52,300	61,136	11.0	1.4	1,691	36%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	65,400	29,614	7.6	2.4	1,014	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.7%	51,900	50,319	14.6	2.3	517	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	51,900	11,687	9.7	2.6	767	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	28,850	8,945	5.5	0.9	739	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,720	2,111	11.8	0.3	6,659	2%	34,800	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	125,000	80,160	16.7	4.3	59	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%	12,800	7,510	25.2	1.1	1,933	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	13,250	6,864	7.4	0.7	2,247	52%	28,050	11,100
STB	西貢商信銀行 (sacombank)	金融	3.2%	8,350	15,061	6.1	0.6	9,742	12%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	15,850	55,477	5.5	0.9	2,863	22%	25,650	14,000
VCB	越南外商貿易股份銀行	金融	4.1%	65,500	242,931	13.1	3.0	1,136	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.5%	57,700	189,805	8.9	3.4	796	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.8%	91,000	307,801	39.4	3.9	679	15%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.5%	99,900	52,331	12.7	3.4	391	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	11.0%	95,000	165,431	17.3	6.0	1,261	59%	139,800	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.3%	17,550	42,782	5.2	1.0	3,871	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	19,500	44,310	15.9	1.6	1,813	32%	37,950	16,900



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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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HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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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