

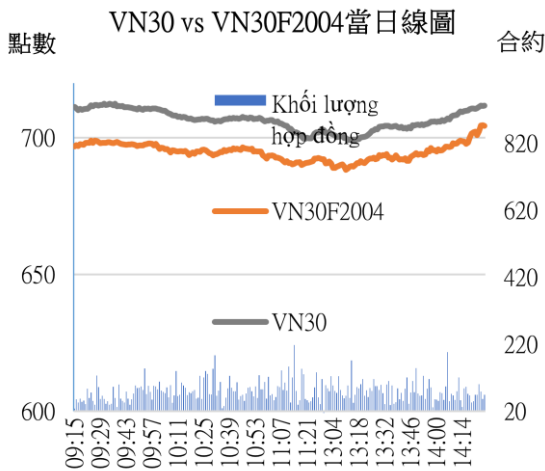
當日期貨市場：上漲至 713-720 點

2020/04/14

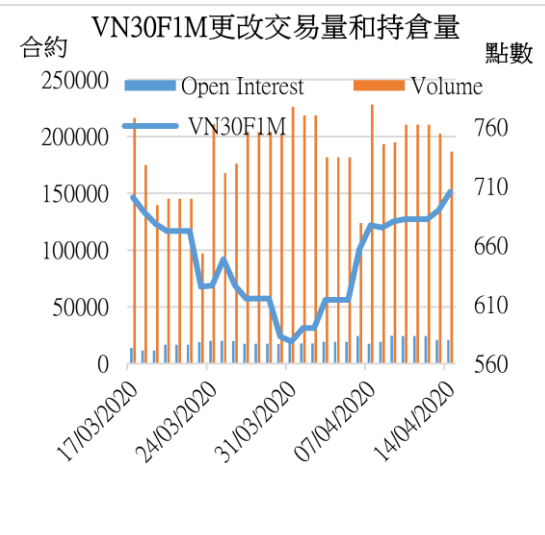
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	705.2	15.5	186,742	16/04
VN30F2005	683.0	3.3	16868	21/05
VN30F2006	676.0	1.1	324	18/06
VN30F2009	675.7	0.7	182	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2004 繼續漲跌交織的趨勢。上漲的慣性繼續保持，VN30F2004 正在擴大第 5 波的漲勢，下一個目標為 713-720 點，相當於 50% Fibonacci Projection。價格動能指標 RSI 正反彈上漲，表明在下一盤中 4 月的期貨合約將保持上漲的慣性，713-720 點將成為 VN30F2004 的技術阻力位。
- VN30F2004 和 VN30-Index 之間的基差是-8.61 點，而當 VN30F2004 在這個星期四到期時，當前的基差會縮小。

投資策略

- 當天策略 (Intraday)：投資者應基礎持有 VN30F2004 的多頭，阻力位為 713-720 點，停損於 700 點。
- 主要短期趨勢策略 (Daily)：投資者考慮繼續持有頭，建議停損於 645.8 點，最近的阻力位為 720 點。

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	上漲	上漲
支撐 1	657	700
支撐 2	615	690
阻力 1	720	713
阻力 2	800	720



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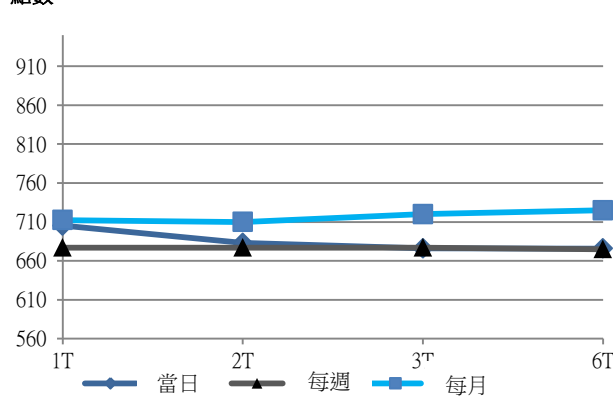


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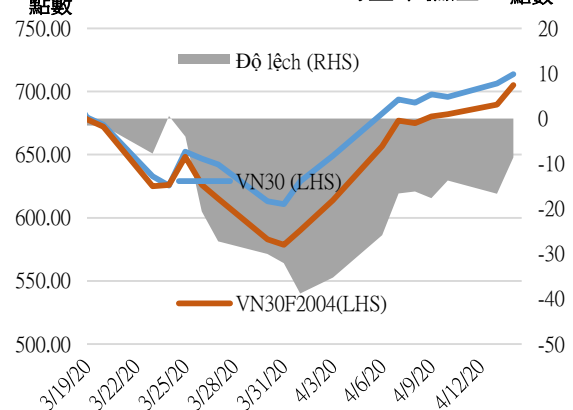
期貨合約

	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	713.8	7.4	1.1%	0				
VN30F2004	705.2	15.5	2.2%	186,742	-11.18%	713	16/04/2020	4
VN30F2005	683.0	3.3	0.5%	16,868	464.52%	719	21/05/2020	38
VN30F2006	676.0	1.1	0.2%	324	141.79%	724	18/06/2020	66
VN30F2009	675.7	0.7	0.1%	182	-41.85%	740	17/09/2020	157

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
VPB	3.14	VJC	-1.03
FPT	2.22	VCB	-0.36
MSN	1.85	VIC	-0.25
HPG	1.35	HDB	-0.18
VRE	0.42	CTG	-0.18

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VPB	6.77	ROS	-5.88
FPT	6.45	VJC	-2.51
MSN	4.99	CTG	-2.04
HPG	3.10	PLX	-1.86
VRE	2.95	BID	-1.75

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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%	36,500	146,804	15.4	2.0	1,149	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.3%	53,000	4,044	6.0	0.5	197	46%	125,000	44,000
CTG	越南工商股份銀行	金融	1.2%	19,200	71,489	7.6	0.9	7,676	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	46,200	34,295	28.3	1.8	406	29%	92,900	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.8%	39,600	47,156	11.3	2.0	533	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	15,150	18,626	21.5	1.2	255	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.1%	49,500	33,743	10.7	2.4	1,952	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	67,000	128,235	11.0	2.6	524	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.8%	9,050	21,194	8.8	0.8	3,210	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.6%	20,000	19,318	5.4	1.0	1,703	22%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.3%	19,950	55,083	7.7	1.2	7,916	36%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.3%	15,900	38,342	4.6	1.0	7,152	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.4%	61,000	71,306	12.8	1.7	1,857	36%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.2%	74,800	33,871	8.6	2.7	1,198	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	51,900	50,319	14.6	2.3	525	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	57,500	12,948	10.7	2.8	786	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	30,450	9,441	5.8	0.9	723	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,840	2,180	12.2	0.4	9,053	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%	143,400	91,960	19.2	4.9	66	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%	14,150	8,302	27.9	1.2	1,968	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	13,200	7,932	8.6	0.8	3,023	51%	23,276	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	9,160	16,521	6.7	0.6	10,588	11%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	17,150	60,027	6.0	1.0	2,909	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	4.0%	69,900	259,251	14.0	3.2	1,237	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	68,000	223,687	10.5	4.0	816	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.4%	95,600	323,360	41.4	4.1	836	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.6%	112,800	59,089	14.3	3.9	382	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.4%	99,000	172,396	18.1	6.3	1,368	59%	137,600	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.9%	21,300	51,924	6.3	1.2	4,130	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	2.1%	26,200	59,535	21.4	2.2	2,111	32%	37,950	16,900



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