

當日期貨市場：在短期內優先開空頭

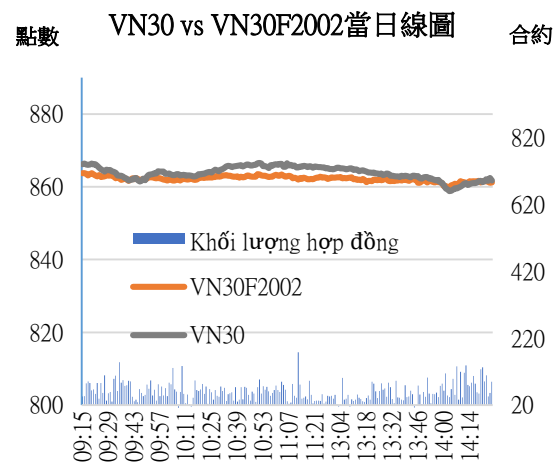
2020/02/18

合約走勢

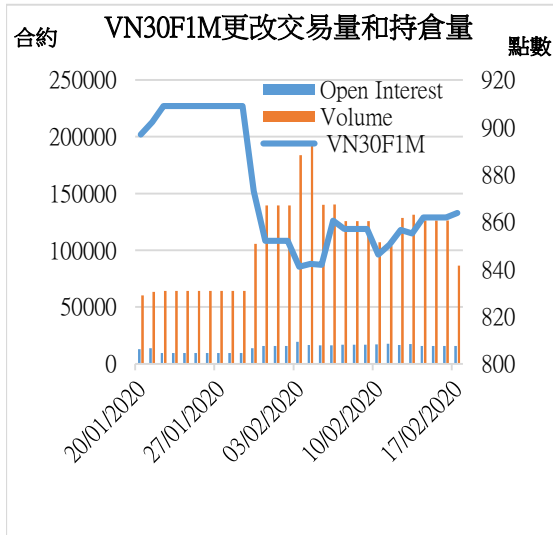
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	856.0	-7.8	74,707	20/02
VN30F2003	859.0	-3.9	2256	19/03
VN30F2006	863.1	-3.4	31	18/06
VN30F2009	863.6	-5.2	355	17/09

源自：Bloomberg - YSVN



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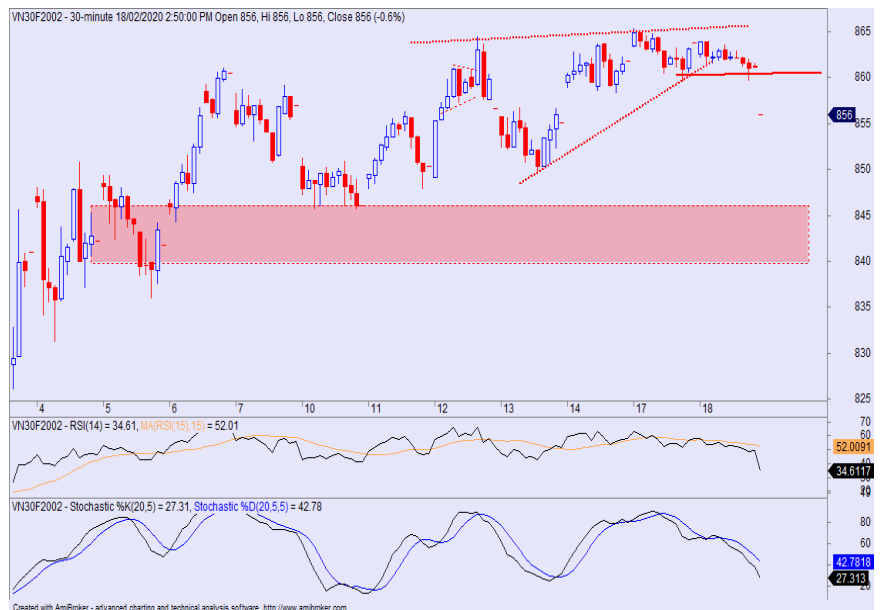
技術信號

- 經最近的窄幅波動之後，VN30F2002 已顯示出在約 859 點突破了舊底部的信號。盤中的突破信號表明短期修正趨勢正在形成。在 30 分鐘框架中，RSI 為正在下跌，表明衝量仍然很強。預計 VN30F2002 會漸漸回調至 845-847 點的支撐位。
- 投資者應注意，VN30F2002 將於本週四到期。投資者應在這不可預測的趨勢中保持謹慎。

投資策略

- 當天策略 (Intraday)：投資者考慮在 VN30F2002 或 VN30F2003 (由於 2 月的期貨部份即將到期) 開空頭，預期入場點為 856-856.5 點，停損於 858.5 點，目標為 VN30F2002 的 845 點。
- 主要短期趨勢策略 (Daily)：投資者可以考慮繼續持有多頭，並停損於 840.93 點。

趨勢	VN30F2002-Daily	VN30F2002-30M
短期	上漲	下跌
支撐 1	810	845
支撐 2	750	830
阻力 1	870	858
阻力 2	910	865



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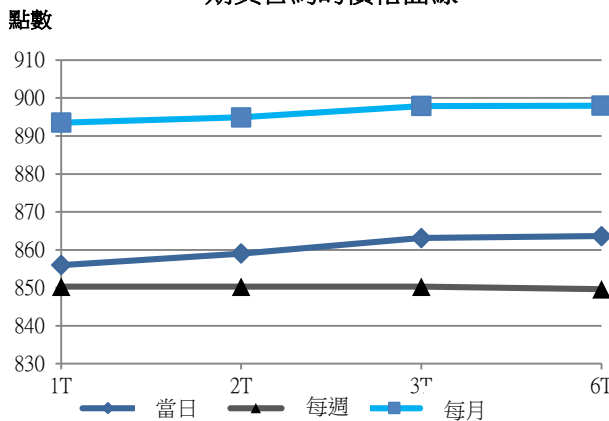


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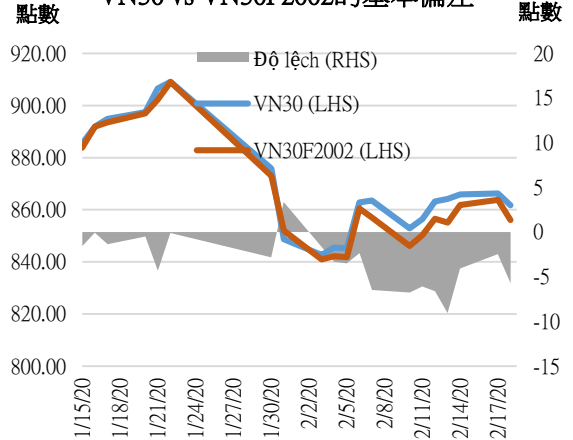
期貨合約

	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	861.7	-4.6	-0.5%	0				
VN30F2002	856.0	-7.8	-0.9%	74,707	-40.83%	861	20/02/2020	4
VN30F2003	859.0	-3.9	-0.5%	2,256	252.50%	867	19/03/2020	31
VN30F2006	863.1	-3.4	-0.4%	31	-35.42%	887	18/06/2020	122
VN30F2009	863.6	-5.2	-0.6%	355	1872.22%	907	17/09/2020	213

期貨合約的價格曲線



VN30 vs VN30F2002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
FPT	1.33	VIC	-2.20
VPB	0.70	VNM	-1.51
MWG	0.56	HPG	-1.02
PNJ	0.32	SAB	-0.77
SBT	0.14	VRE	-0.48

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
FPT	3.32	ROS	-6.89
CTD	2.94	SAB	-4.30
SBT	1.88	VIC	-3.24
PNJ	1.58	VRE	-2.71
MWG	1.30	HPG	-1.89



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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	1.3%	52,000	209,145	21.7	2.8	842	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	70,000	5,340	7.9	0.6	119	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,700	99,415	10.5	1.3	5,134	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	56,100	41,644	34.4	2.2	180	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	52,800	62,875	15.1	2.7	251	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.9%	17,400	21,392	24.7	1.4	112	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	56,000	37,983	13.3	2.7	1,454	49%	61,300	40,091
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	86,000	164,600	14.1	3.4	282	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	0.8%	10,350	24,238	9.7	0.9	1,822	13%	17,600	9,470
HDB	胡志明市發展商業股份銀行	金融	3.1%	28,650	27,579	7.8	1.5	1,537	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,300	64,333	9.0	1.4	6,435	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	21,750	51,050	6.3	1.3	4,708	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	49,700	58,097	10.4	1.4	1,060	39%	92,000	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	108,900	49,355	12.6	4.0	622	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	54,000	52,355	15.2	2.4	380	7%	65,100	52,800
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	2.4%	83,700	18,848	15.7	4.1	586	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	35,100	10,883	6.6	1.0	688	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,970	4,524	25.4	0.7	18,648	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	178,000	114,148	23.8	6.1	39	63%	291,000	178,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	21,650	12,703	42.7	1.8	1,295	6%	21,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	17,550	9,092	10.3	0.9	1,485	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,550	20,832	8.5	0.8	4,694	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.5%	23,700	82,953	8.2	1.3	1,898	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	89,400	331,574	17.9	3.9	789	24%	95,000	58,900
VHM	Vinhomes 股份公司	房地產	5.1%	86,000	282,898	13.5	5.2	1,250	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.6%	104,500	353,464	46.1	4.6	454	15%	126,500	104,000
VJC	Vietjet 越捷航空股份公司	工業	5.3%	128,700	67,418	16.3	4.4	433	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.2%	105,500	183,715	19.3	6.7	911	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	27,400	66,794	8.1	1.6	2,460	23%	27,600	17,500
VRE	Vincom Retail 股份公司	房地產	2.0%	30,550	69,419	24.4	2.6	2,510	33%	39,950	27,950



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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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