

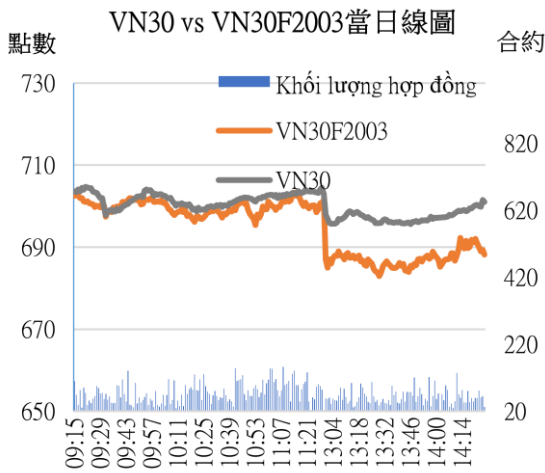
當日期貨市場：建立積極的基礎

2020/03/19

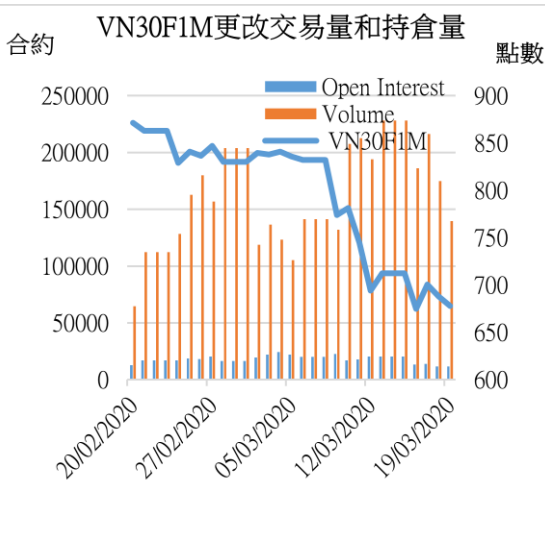
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	678.0	-10.0	139,677	19/03
VN30F2004	667.0	-15.0	35184	16/04
VN30F2006	664.0	-17.0	65	18/06
VN30F2009	661.1	-21.0	60	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2004 的圖表繼續橫盤整理，積極的是，價格保持在 3 月初定下的 656 點的舊底部上方。價格圖表也在約 665-667 點形成雙底的模型，相當於 Fibonacci Retracement 78.6 點。Stochastic Oscillator 指標在超賣區域出現震動，RSI 指標也在上漲，並形成強烈分歧，表明短期底部可能已經建立。在下盤，預計 VN30F2004 將繼續從當前價格水平恢復，以測試 690 點的阻力位。

- 在 Daily 幀中，VN30F2003 儘管是最終交易日，但仍在積極修正並保持在舊底部上方，支持了 VN30F2004 在 656 點上形成底部的可能性。

投資策略

- 當天策略 (Intraday)：投資者考慮在 VN30F2004 的當前價格開多頭，停損於 665 點，目標位 678-680 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 中的新信號。

趨勢	VN30F2003-Daily	VN30F2003-1H
短期	下跌	橫盤
支撐 1	660	665
支撐 2	640	656
阻力 1	750	680
阻力 2	800	690



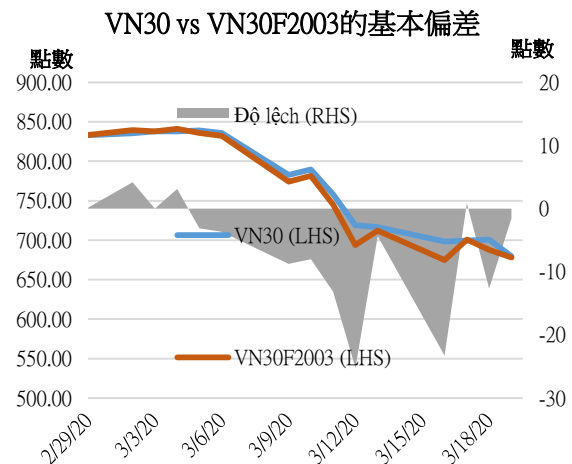
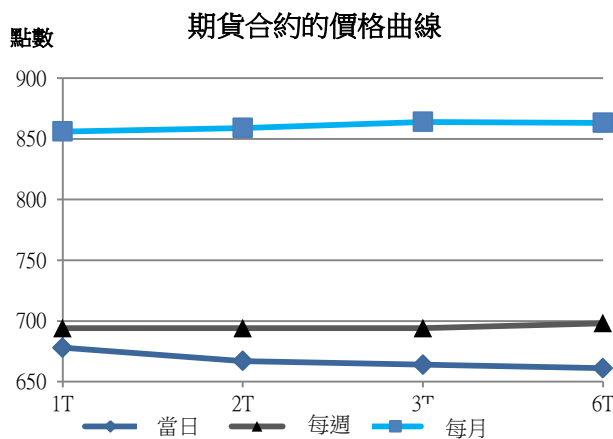
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期貨合約

	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	679.6	-21.1	-3.0%	0				
VN30F2003	678.0	-10.0	-1.5%	139,677	-20.07%	678	19/03/2020	0
VN30F2004	667.0	-15.0	-2.2%	35,184	267.88%	682	16/04/2020	27
VN30F2006	664.0	-17.0	-2.5%	65	-18.75%	693	18/06/2020	90
VN30F2009	661.1	-21.0	-3.1%	60	-88.79%	709	17/09/2020	181



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
ROS	0.13	VNM	-4.52
NVL	0.00	TCB	-2.17
SSI	0.00	VPB	-1.75
SBT	-0.05	VCB	-1.34
CTD	-0.10	MWG	-1.29

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.83	SAB	-6.62
NVL	0.00	VNM	-6.32
SSI	0.00	PNJ	-5.23
VIC	-0.34	BVH	-4.87
MSN	-0.40	VCB	-4.76

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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%	33,400	134,335	14.1	1.8	1,041	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	53,000	4,044	6.0	0.5	180	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	20,100	74,840	7.9	1.0	7,060	30%	28,450	19,400
BVH	Bao Viet (保越) 集團	金融	0.5%	37,100	27,540	22.7	1.4	218	29%	98,200	36,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	40,100	47,752	11.5	2.1	326	13%	67,500	35,400
EIB	越南進出口貿易股份銀行	金融	3.3%	15,650	19,241	22.2	1.2	174	30%	19,100	15,100
FPT	FPT 發展投資工藝股份公司	CNTT	5.2%	47,700	32,354	10.3	2.3	1,717	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	55,300	105,841	9.1	2.2	353	4%	114,900	54,900
GMD	Gemadep 運輸股份公司	工業	0.8%	8,470	19,836	8.0	0.7	2,445	13%	16,400	7,810
HDB	胡志明市發展商業股份銀行	金融	2.8%	20,900	20,119	5.7	1.1	1,637	23%	32,350	19,850
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.4%	19,150	52,875	7.4	1.1	6,731	38%	26,462	17,950
MBB	軍隊貿易股份銀行	金融	4.5%	16,100	38,824	4.6	1.0	6,168	24%	23,900	15,750
MSN	Masan 集團股份公司	必需消費品	4.6%	49,200	57,512	10.3	1.3	1,387	38%	91,600	46,500
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	75,600	34,263	8.7	2.8	831	49%	129,500	71,600
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	51,000	49,447	14.4	2.2	446	6%	65,100	50,000
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	54,400	12,250	10.1	2.7	720	49%	92,500	53,300
REE	冷機電股份公司	工業	1.0%	29,800	9,240	5.6	0.9	750	49%	40,150	26,250
ROS	FLC Faros 建築股份公司	工業	0.3%	5,630	3,196	17.9	0.5	8,958	4%	34,800	4,630
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	127,000	81,443	17.0	4.3	53	63%	291,000	127,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	14,950	8,772	29.5	1.3	1,805	7%	22,700	14,100
SSI	SSI 西貢證券股份公司	金融	0.9%	13,700	7,097	7.7	0.7	1,996	53%	29,400	12,700
STB	西貢商信銀行 (sacombank)	金融	3.5%	9,750	17,586	7.2	0.7	8,475	12%	12,900	9,280
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	17,250	60,377	6.0	1.0	2,652	22%	27,200	16,700
VCB	越南外商貿易股份銀行	金融	3.9%	66,000	244,786	13.2	3.0	964	24%	95,000	63,600
VHM	Vinhomes 股份公司	房地產	5.1%	68,500	225,332	10.8	4.1	732	15%	102,300	65,000
VIC	Vingroup 集團股份公司	房地產	8.2%	88,700	300,022	39.1	3.9	604	15%	126,500	83,100
VJC	Vietjet 越捷航空股份公司	工業	5.2%	98,000	51,336	12.4	3.4	414	19%	148,800	94,000
VNM	越南牛奶股份公司	必需消費品	9.9%	89,000	154,983	16.2	5.6	1,047	59%	139,900	89,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.1%	20,800	50,705	6.2	1.2	3,607	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.8%	21,900	49,764	17.5	1.8	1,478	32%	38,150	20,700



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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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