

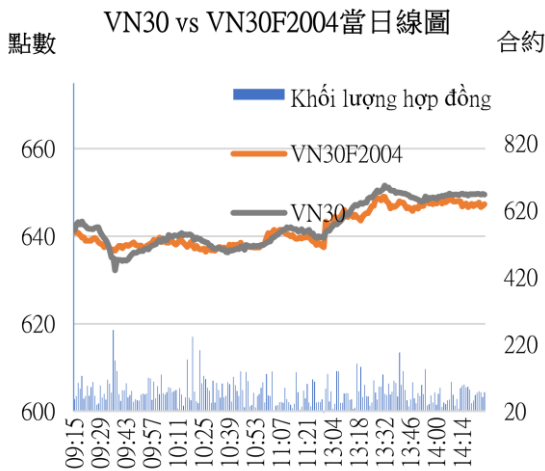
當日期貨市場：估計漲勢仍然存在

2020/03/25

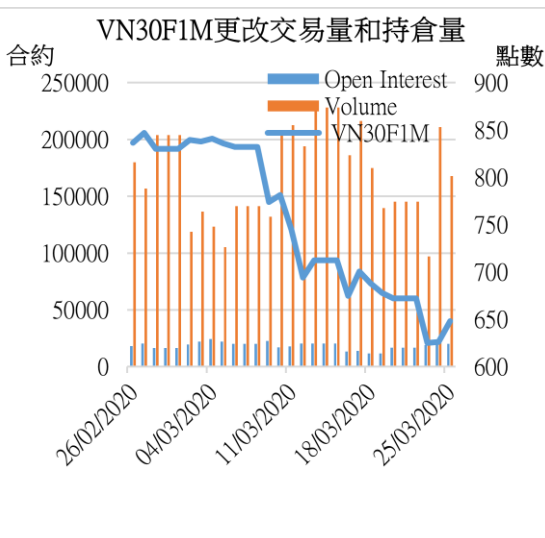
合約走勢

| 單位 | 收盤 | +/- | 成交量 | 到期日 |
|-----------|-------|------|---------|-------|
| VN30F2004 | 648.3 | 22.3 | 167,871 | 16/04 |
| VN30F2005 | 642.9 | 21.9 | 940 | 21/05 |
| VN30F2006 | 644.8 | 24.3 | 182 | 18/06 |
| VN30F2009 | 645.0 | 19.6 | 120 | 17/09 |

源自：Bloomberg - YSVN



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技術信號

- VN30F2004 的圖表已超過從 846 點的形成的價格下跌通道，表明近期的跌勢已被逆轉。RSI 指標積極上漲，並且沒有減弱的跡象，表明上漲勢頭相當強勁，而 MACD 也在 1H 幀內給出買進的信號。因此，我們預計 VN30F2004 在接下來的幾盤日中將保持上漲勢頭，並漲至 665-670 點。
- 在 Daily 幀中，RSI 和 MACD Histogram 顯示看漲背離，VN30F2004 已在 620 點結束了第五波，因此預期將有較大的反彈，並且預期的上漲趨勢仍然存在。

投資策略

- 當天策略 (Intraday)：若上漲趨勢仍然存在，投資者應考慮在修正期持有多頭或開多頭，停損於 642 點，目標為 665-670 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 中的新信號。

| 趨勢 | VN30F2004-Daily | VN30F2004-1H |
|------|-----------------|--------------|
| 短期 | 下跌 | 上漲 |
| 支撐 1 | 629 | 642 |
| 支撐 2 | 590 | 636 |
| 阻力 1 | 700 | 650 |
| 阻力 2 | 800 | 670 |



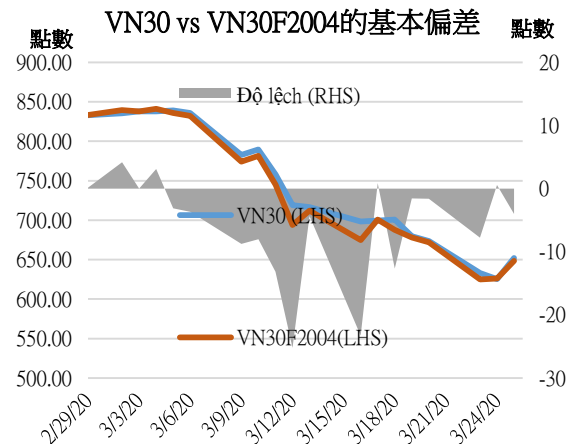
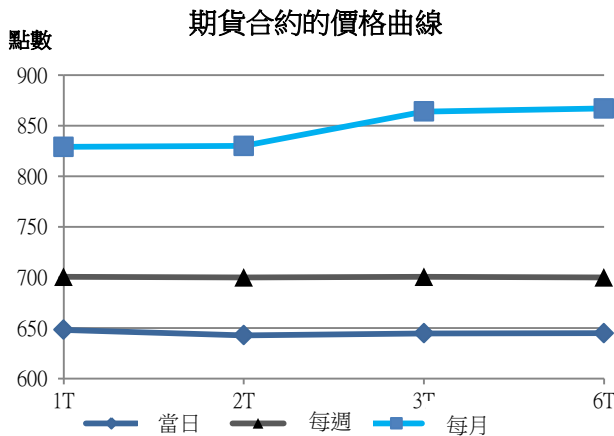
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期貨合約

| | 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 | 652.3 | 26.9 | 4.3% | 0 | | | | |
| VN30F2004 | 648.3 | 22.3 | 3.6% | 167,871 | -20.36% | 654 | 16/04/2020 | 24 |
| VN30F2005 | 642.9 | 21.9 | 3.5% | 940 | 4.79% | 660 | 21/05/2020 | 58 |
| VN30F2006 | 644.8 | 24.3 | 3.9% | 182 | -25.41% | 664 | 18/06/2020 | 86 |
| VN30F2009 | 645.0 | 19.6 | 3.1% | 120 | -5.51% | 680 | 17/09/2020 | 177 |



| 上漲排名/ 前 5 檔 | 影響 點數 | 下跌排名/ 前 5 檔 | 影響 點數 |
|----------------|----------|----------------|----------|
| VNM | 4.44 | SBT | -0.31 |
| VIC | 3.14 | ROS | -0.09 |
| VHM | 1.93 | EIB | 0.00 |
| VPB | 1.86 | MSN | 0.00 |
| MWG | 1.69 | NVL | 0.05 |

| 股價上漲 前 5 檔 | % | 股價下跌 前 5 檔 | % |
|---------------|------|---------------|-------|
| VIC | 6.99 | SBT | -6.67 |
| BVH | 6.95 | ROS | -5.51 |
| GAS | 6.94 | EIB | 0.00 |
| PLX | 6.93 | MSN | 0.00 |
| VCB | 6.90 | NVL | 0.19 |

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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% | 33,200 | 133,531 | 14.0 | 1.8 | 1,046 | 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 | 186 | 47% | 146,200 | 47,750 |
| CTG | 越南工商股份銀行 | 金融 | 1.4% | 19,550 | 72,793 | 7.7 | 0.9 | 7,335 | 30% | 28,450 | 17,650 |
| BVH | Bao Viet (保越) 集團 | 金融 | 0.5% | 36,950 | 27,429 | 22.6 | 1.4 | 248 | 29% | 97,400 | 32,300 |
| 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 | 361 | 13% | 67,500 | 35,400 |
| EIB | 越南進出口貿易股份銀行 | 金融 | 3.5% | 16,000 | 19,671 | 22.7 | 1.2 | 178 | 30% | 19,100 | 14,850 |
| FPT | FPT 發展投資工藝股份公司 | CNTT | 5.2% | 46,000 | 31,201 | 9.9 | 2.2 | 1,788 | 49% | 61,300 | 40,182 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 1.2% | 60,100 | 115,028 | 9.9 | 2.4 | 382 | 3% | 114,900 | 53,900 |
| GMD | Gemadep 運輸股份公司 | 工業 | 0.8% | 7,850 | 18,384 | 7.4 | 0.7 | 2,584 | 12% | 16,400 | 7,460 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 2.8% | 19,900 | 19,156 | 5.4 | 1.0 | 1,665 | 23% | 30,700 | 18,700 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 6.2% | 17,800 | 49,147 | 6.9 | 1.0 | 7,151 | 37% | 26,462 | 16,650 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.6% | 15,650 | 37,739 | 4.5 | 1.0 | 6,393 | 24% | 23,900 | 14,450 |
| MSN | Masan 集團股份公司 | 必需消費品 | 4.8% | 49,100 | 57,395 | 10.3 | 1.3 | 1,555 | 37% | 91,600 | 46,400 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 4.5% | 73,000 | 33,056 | 8.4 | 2.7 | 878 | 49% | 129,500 | 66,800 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 3.6% | 52,100 | 50,513 | 14.7 | 2.3 | 502 | 6% | 65,100 | 49,100 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 2.1% | 54,900 | 12,363 | 10.2 | 2.7 | 740 | 49% | 92,500 | 50,300 |
| REE | 冷機電股份公司 | 工業 | 1.0% | 29,200 | 9,053 | 5.5 | 0.9 | 758 | 49% | 40,150 | 26,250 |
| ROS | FLC Faros 建築股份公司 | 工業 | 0.2% | 4,290 | 2,435 | 13.7 | 0.4 | 7,044 | 3% | 34,800 | 4,240 |
| SAB | Sai Gon (西貢) 飲料-酒-啤酒股份公司 | 必需消費品 | 1.8% | 120,000 | 76,954 | 16.0 | 4.1 | 54 | 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% | 11,900 | 6,982 | 23.4 | 1.0 | 1,877 | 7% | 22,700 | 11,900 |
| SSI | SSI 西貢證券股份公司 | 金融 | 0.9% | 13,350 | 6,916 | 7.5 | 0.7 | 2,113 | 52% | 28,050 | 12,200 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 3.4% | 9,110 | 16,431 | 6.7 | 0.6 | 8,826 | 12% | 12,700 | 8,800 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 7.9% | 16,600 | 58,102 | 5.8 | 0.9 | 2,737 | 22% | 25,900 | 16,000 |
| VCB | 越南外商貿易股份銀行 | 金融 | 3.8% | 62,000 | 229,950 | 12.4 | 2.8 | 1,033 | 24% | 95,000 | 56,600 |
| VHM | Vinhomes 股份公司 | 房地產 | 4.6% | 59,100 | 194,410 | 9.3 | 3.6 | 742 | 15% | 102,300 | 54,000 |
| VIC | Vingroup 集團股份公司 | 房地產 | 7.4% | 76,500 | 258,756 | 33.7 | 3.4 | 622 | 15% | 126,500 | 68,000 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 5.3% | 97,100 | 50,865 | 12.3 | 3.3 | 409 | 19% | 148,800 | 94,000 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 10.6% | 92,000 | 160,207 | 16.8 | 5.8 | 1,104 | 59% | 139,900 | 83,700 |
| VPB | Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 7.2% | 20,300 | 49,486 | 6.0 | 1.2 | 3,731 | 23% | 29,300 | 17,500 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.6% | 18,900 | 42,947 | 15.1 | 1.6 | 1,541 | 32% | 37,950 | 16,900 |



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