

當日期貨市場：在上漲趨勢中震動

2020/04/07

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	677.0	20.2	228,037	16/04
VN30F2005	674.9	22.8	2290	21/05
VN30F2006	672.0	20.0	137	18/06
VN30F2009	671.1	13.8	348	17/09

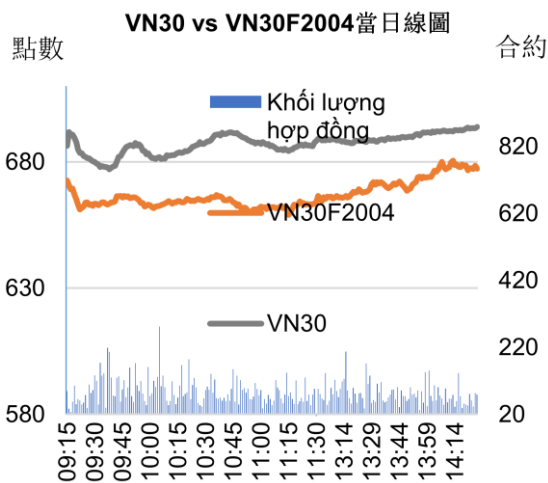
源自：Bloomberg - YSVN

技術信號

- VN30F2004 擴大了漲勢，目前在約 Fibonacci Projection 2.618% (680-684 點) 交易。RSI 指標在 15 分鐘的幀中顯示震動的跡象和短期看跌的跡象，表明 VN30F2004 可以進入上漲趨勢中的震動階段。BBW 和 ATR 指標也在下跌，顯示窄範圍的橫盤整理，在下一盤阻力位在 680-684 點，支撐位為 656-658 點。
- VN30F2004 正處於從 560 點的上漲趨勢，最近阻力位為 690-700 點。

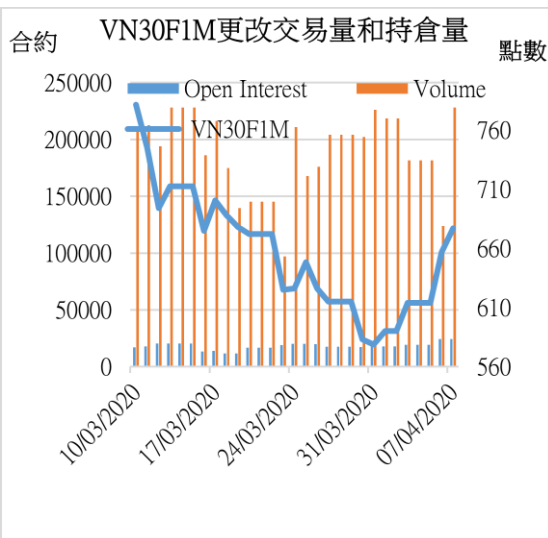
投資策略

- 當天策略 (Intraday)：投資者可考慮當價格在 683-685 點遇到阻力時開空頭，停損於 686.5 點，目標為 657 點。同時，若價格在 656 點得到支撐時就可考慮開多頭，停損於 654 點和目標為 690 點。
- 主要短期趨勢策略 (Daily)：投資者考慮開多頭，建議切入點為 656 點，停損於 609.9 點。



源自：Bloomberg - YSVN

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	上漲	上漲
支撐 1	600	656
支撐 2	560	663
阻力 1	700	685
阻力 2	800	700



源自：Bloomberg - YSVN



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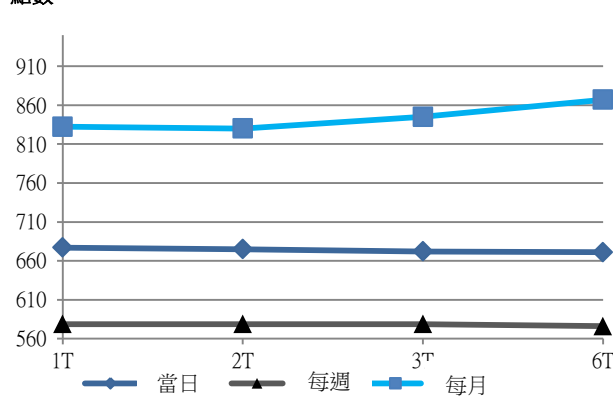


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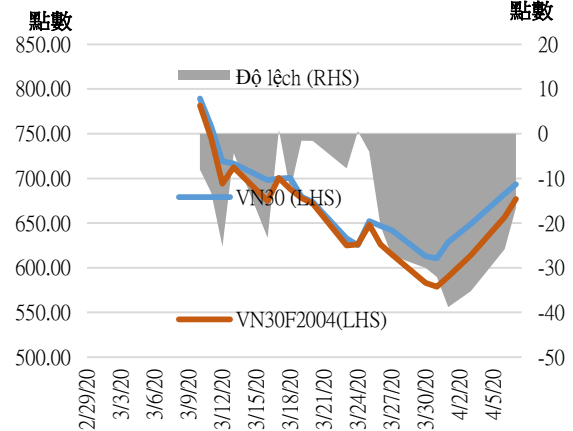
期貨合約

	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	693.6	11.0	1.6%	0				
VN30F2004	677.0	20.2	3.1%	228,037	84.23%	694	16/04/2020	11
VN30F2005	674.9	22.8	3.5%	2,290	70.90%	700	21/05/2020	45
VN30F2006	672.0	20.0	3.1%	137	8.73%	704	18/06/2020	73
VN30F2009	671.1	13.8	2.1%	348	27.47%	720	17/09/2020	164

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
VHM	2.18	VJC	-0.32
MWG	1.88	PLX	-0.18
VNM	1.73	FPT	-0.15
VPB	1.63	NVL	-0.14
MSN	1.02	CTG	-0.11

股價上漲前5檔	%	股價下跌前5檔	%
VHM	6.97	ROS	-6.03
VRE	6.95	PLX	-3.12
MWG	6.72	POW	-1.84
BVH	5.64	SBT	-1.47
CTD	5.04	CTG	-1.24

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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%	37,000	148,815	15.6	2.0	1,129	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	54,200	4,135	6.1	0.5	191	47%	142,000	44,000
CTG	越南工商股份銀行	金融	1.3%	19,850	73,910	7.8	1.0	7,867	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	47,800	35,483	29.3	1.9	348	29%	95,000	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.8%	38,850	46,263	11.1	2.0	438	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.2%	15,500	19,056	22.0	1.2	229	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	47,300	32,243	10.2	2.3	1,892	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	62,900	120,387	10.3	2.5	461	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.7%	7,990	18,712	7.8	0.7	2,827	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.7%	20,750	19,975	5.6	1.1	1,712	23%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	19,000	52,460	7.3	1.1	7,862	37%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.5%	15,950	38,462	4.6	1.0	6,854	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.3%	57,500	67,214	12.0	1.6	1,743	36%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.3%	74,600	33,780	8.6	2.7	1,024	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	51,700	50,125	14.6	2.2	518	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	57,000	12,836	10.6	2.8	781	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	30,000	9,302	5.7	0.9	728	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,740	2,123	11.9	0.4	7,057	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%	137,000	87,856	18.3	4.7	61	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%	13,450	7,892	26.5	1.1	1,948	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,150	7,330	7.9	0.8	2,385	52%	28,050	11,100
STB	西貢商信銀行 (sacombank)	金融	3.2%	9,180	16,558	6.7	0.6	10,053	11%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	16,950	59,327	5.9	1.0	2,900	22%	25,650	14,000
VCB	越南外商貿易股份銀行	金融	4.0%	68,200	252,945	13.6	3.1	1,185	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	66,000	217,108	10.1	3.9	810	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.8%	97,300	329,110	42.1	4.2	733	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.1%	99,000	51,860	12.5	3.4	393	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.7%	98,500	171,526	18.0	6.2	1,308	59%	137,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.5%	19,450	47,414	5.8	1.1	3,961	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	22,300	50,673	18.2	1.9	1,899	32%	37,950	16,900



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