

當日期貨市場：測試 685-690 點的阻力位

2020/04/08

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	675.0	-2.0	193,063	16/04
VN30F2005	666.0	-8.9	1395	21/05
VN30F2006	667.7	-4.3	386	18/06
VN30F2009	669.8	-1.3	129	17/09

源自：Bloomberg - YSVN

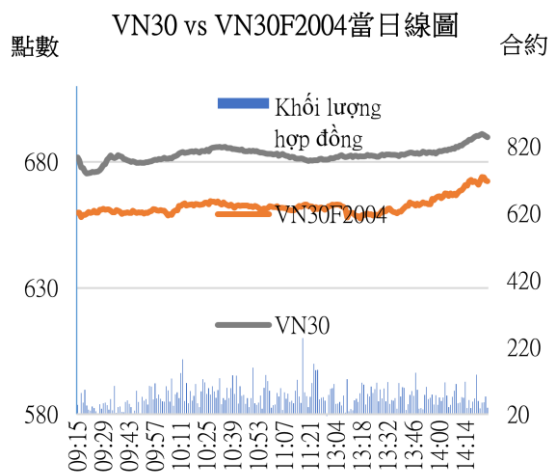
技術信號

- VN30F2004 在最近 2 盤中橫盤積累。價格圖表在成功地重新測試約 657 點後（相當於 23.6% Fibonacci Retracement），就開始反彈上漲，這也是從 VN30F2004 的 560 點的上漲的第 4 波的修正價格區域。RSI 指標接近 50 水平後反彈，但我們注意到該指標可能出現看跌背離，表明漲勢在接近 685-690 點的強勁阻力位會逐漸減弱。

- 從長遠來看，預計 VN30F2004 已在 560 點結束中期下跌趨勢，並處於較大的上漲趨勢。但是，VN30F2004 可能會在 690-700 點的阻力位，出現必要的修正階段。

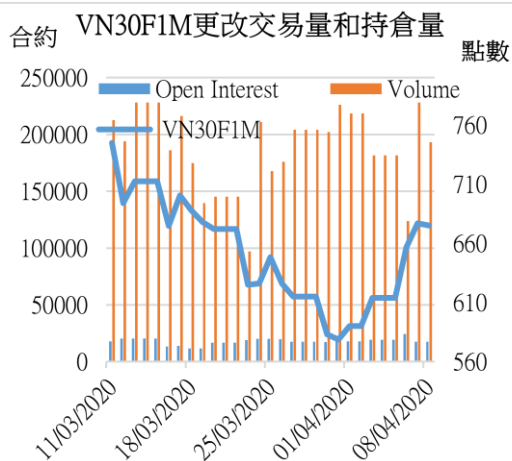
投資策略

- 當天策略 (Intraday)：投資者在當前價格區域開多頭，停損於 671 點，目標為 685-690 點。同時，當價格在 690-692 點遇到阻力就可考慮開空頭，停損於 695 點，目標為 665 點。
- 主要短期趨勢策略 (Daily)：投資者考慮繼續持有多頭，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	671
支撐 2	560	663
阻力 1	700	685
阻力 2	800	700



源自：Bloomberg - YSVN



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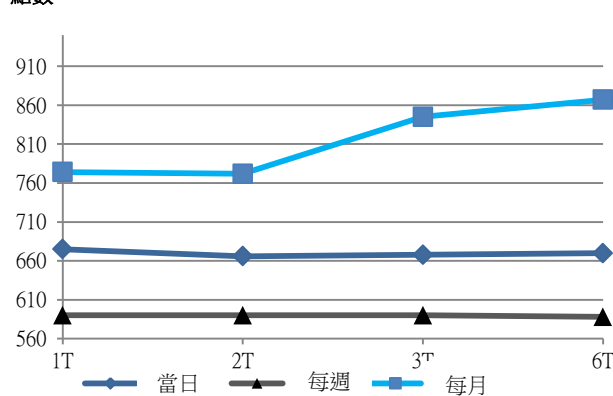


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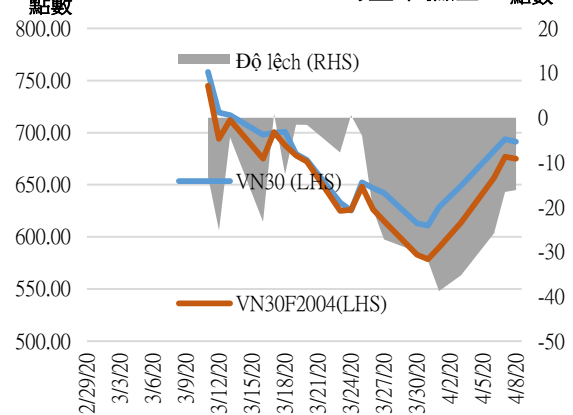
期貨合約

	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	691.2	-2.4	-0.4%	0				
VN30F2004	675.0	-2.0	-0.3%	193,063	-15.34%	691	16/04/2020	10
VN30F2005	666.0	-8.9	-1.3%	1,395	-39.08%	697	21/05/2020	44
VN30F2006	667.7	-4.3	-0.6%	386	181.75%	702	18/06/2020	72
VN30F2009	669.8	-1.3	-0.2%	129	-62.93%	718	17/09/2020	163

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	2.03	VIC	-2.07
MSN	0.89	VPB	-1.28
VNM	0.38	TCB	-0.77
POW	0.35	HPG	-0.68
STB	0.25	MBB	-0.49

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.95	VIC	-3.39
POW	6.88	VPB	-2.83
VHM	6.06	EIB	-1.94
BID	2.57	HPG	-1.58
MSN	2.43	MBB	-1.57

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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%	37,950	152,636	16.0	2.0	1,146	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	53,800	4,105	6.1	0.5	196	46%	142,000	44,000
CTG	越南工商股份銀行	金融	1.3%	19,700	73,351	7.8	1.0	7,935	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	47,800	35,483	29.3	1.9	360	29%	95,000	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.8%	38,400	45,727	11.0	2.0	449	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	15,200	18,687	21.6	1.2	251	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	46,850	31,936	10.1	2.3	1,915	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	62,700	120,005	10.3	2.5	469	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.8%	8,540	20,000	8.3	0.7	2,858	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.7%	20,650	19,946	5.6	1.1	1,710	23%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	18,700	51,632	7.2	1.1	7,900	37%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.4%	15,700	37,859	4.5	1.0	7,020	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.4%	58,900	68,851	12.3	1.6	1,768	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%	74,000	33,508	8.6	2.7	1,115	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	52,000	50,416	14.6	2.3	524	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	56,200	12,656	10.5	2.8	789	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	29,800	9,240	5.6	0.9	727	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	4,000	2,270	12.7	0.4	7,292	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%	138,000	88,497	18.5	4.7	62	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%	13,500	7,921	26.6	1.1	1,953	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,350	7,434	8.0	0.8	2,469	52%	28,050	11,100
STB	西貢商信銀行 (sacombank)	金融	3.3%	9,280	16,738	6.8	0.6	10,303	11%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	16,700	58,452	5.8	0.9	2,921	22%	25,650	14,000
VCB	越南外商貿易股份銀行	金融	3.9%	67,500	250,349	13.5	3.1	1,200	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	5.1%	70,000	230,266	10.8	4.1	808	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.5%	94,000	317,948	40.7	4.1	775	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	391	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	99,000	172,396	18.1	6.3	1,337	59%	137,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	18,900	46,073	5.6	1.1	4,005	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	22,500	51,127	18.4	1.9	1,950	32%	37,950	16,900



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