

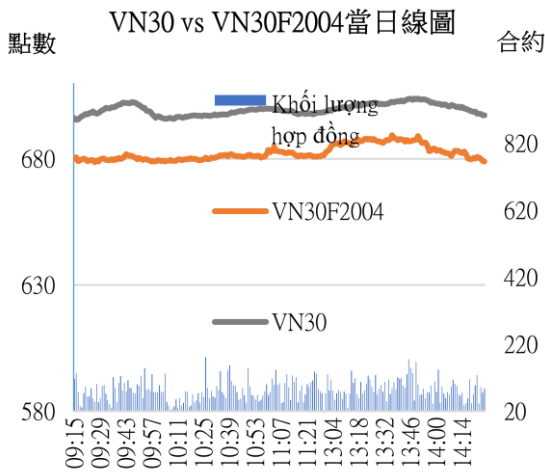
當日期貨市場：可能會從 690-695 點出現修正階段

2020/04/09

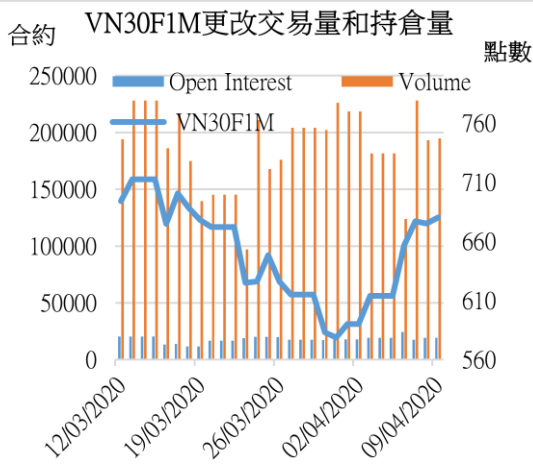
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	680.2	5.2	194,931	16/04
VN30F2005	673.7	7.7	2492	21/05
VN30F2006	669.2	1.5	133	18/06
VN30F2009	670.2	0.4	249	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2004 沿短期價格上漲通道向上移動，並維持在上漲通道中。這表明上漲趨勢仍為被違反，並在 679-680 點得到支撐。因此，VN30F2004 仍然有機會再次上漲至 690-692 點的阻力位。但是，RSI 指標在 30 分鐘的幀內正在形成看跌背離和潛在的三重背離。
- 從長遠來看，預計 VN30F2004 已從 560 點結束中期下跌趨勢波，並處於較大的上漲趨勢。但是，VN30F2004 可能將在 690-700 點之間出現必要的修正階段。

投資策略

- 當天策略 (Intraday)：投資者在 680 點開多頭，停損於 677 點，目標為 690 點。同時，當價格在 691-693 點遇到阻力時可考慮開空頭，停損於 696 點和目標為 665 點。
- 主要短期趨勢策略 (Daily)：投資者考慮繼續持有多頭，建議停損於 628.6 點，最近的阻力位為 690-700 點。

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	上漲	上漲
支撐 1	600	679
支撐 2	560	665
阻力 1	700	690
阻力 2	800	700



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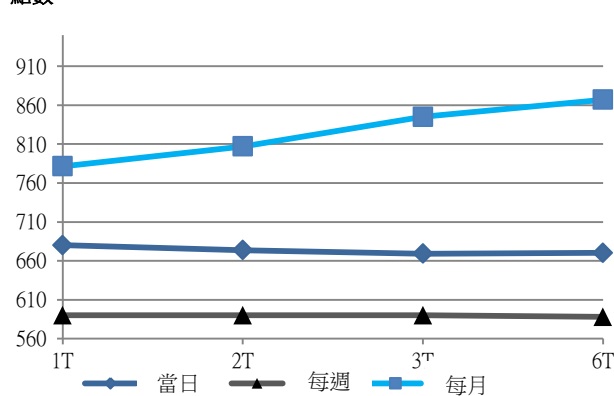


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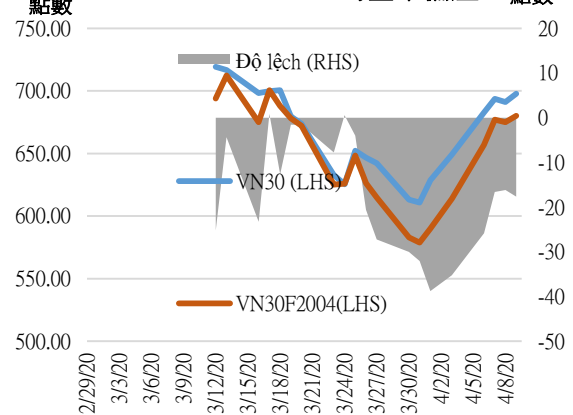
期貨合約

	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	697.9	6.7	1.0%	0				
VN30F2004	680.2	5.2	0.8%	194,931	0.97%	697	16/04/2020	7
VN30F2005	673.7	7.7	1.2%	2,492	78.64%	703	21/05/2020	41
VN30F2006	669.2	1.5	0.2%	133	-65.54%	708	18/06/2020	69
VN30F2009	670.2	0.4	0.1%	249	93.02%	724	17/09/2020	160

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
VCB	1.41	VHM	-0.51
VIC	1.25	MWG	-0.40
VJC	1.07	HPG	-0.34
VNM	0.83	VPB	-0.23
VRE	0.67	STB	-0.22

股價上漲前5檔	%	股價下跌前5檔	%
ROS	7.00	VHM	-1.43
GAS	6.86	MWG	-1.35
SSI	6.70	BVH	-1.26
VRE	5.33	STB	-0.97
VCB	5.19	HPG	-0.80

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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%	37,700	151,630	15.9	2.0	1,161	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	54,300	4,143	6.1	0.5	197	46%	140,100	44,000
CTG	越南工商股份銀行	金融	1.3%	19,800	73,723	7.8	1.0	7,943	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	47,200	35,038	28.9	1.8	376	29%	95,000	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.8%	40,000	47,633	11.4	2.1	460	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	254	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	1,927	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	67,000	128,235	11.0	2.6	481	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.8%	8,710	20,398	8.5	0.8	2,984	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	1,713	23%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.0%	18,550	51,218	7.2	1.1	7,904	37%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.4%	15,800	38,101	4.5	1.0	7,058	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.4%	59,400	69,435	12.4	1.6	1,785	36%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.2%	73,000	33,056	8.4	2.7	1,138	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	52,000	50,416	14.6	2.3	523	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	58,000	13,061	10.8	2.9	794	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	29,850	9,255	5.6	0.9	726	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	4,280	2,429	13.6	0.4	7,276	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%	140,000	89,779	18.7	4.8	63	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	1,957	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.8%	13,200	7,932	8.6	0.8	2,931	52%	24,181	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	9,190	16,576	6.8	0.6	10,413	11%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	16,900	59,152	5.9	1.0	2,928	22%	25,650	14,000
VCB	越南外商貿易股份銀行	金融	4.1%	71,000	263,330	14.2	3.3	1,213	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	5.0%	69,000	226,976	10.6	4.0	814	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.6%	96,000	324,713	41.6	4.2	785	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.2%	102,000	53,432	12.9	3.5	390	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	100,100	174,312	18.3	6.3	1,345	59%	137,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.3%	18,800	45,830	5.6	1.1	4,046	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	23,700	53,854	19.3	2.0	2,000	32%	37,950	16,900



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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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