

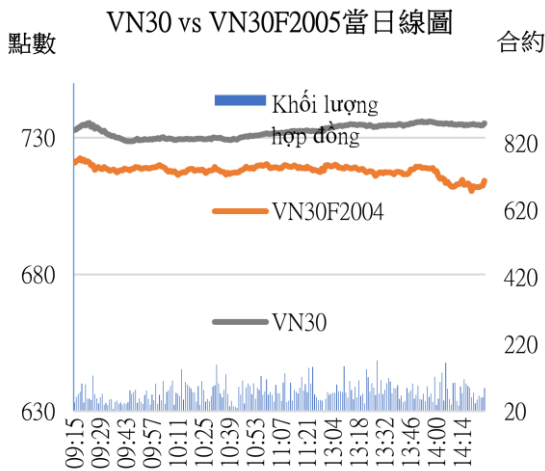
當日期貨市場：接近強力阻力位 727-733 點

2020/04/17

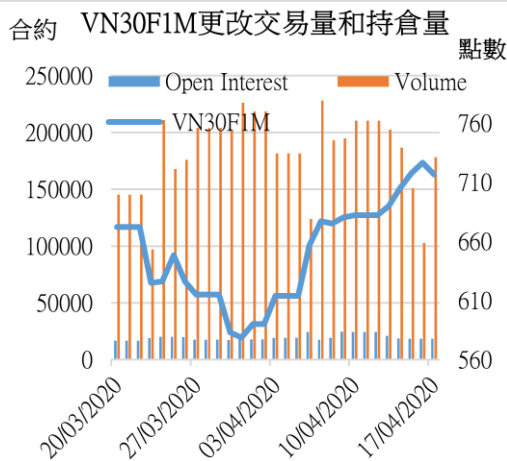
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2005	716.5	14.0	178,181	21/05
VN30F2006	713.0	17.8	830	18/06
VN30F2009	711.0	14.0	330	17/09
VN30F2012	713.0		134	17/12

源自：Bloomberg - YSVN



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技術信號

- VN30F2005 維持在價格上漲通道中，表明上漲趨勢仍然存在。價格再次測試缺口並已出現恢復，表明 710-711 點是短期的支撐位。另一方面，根據 Elliott 波動理論，VN30F2005 處於從 560 點的第五波上漲的最後階段，而 727-733 點將是一個明顯的阻力位。
- Stochastic 指標在 1H 幀中出現震動並減弱，RSI 形成看跌背離，這是一個警告信號，當 VN30F2005 漲至 727-733 點時應注意。

投資策略

- 當天策略 (Intraday)：投資者可繼續持有 VN30F2005 的多頭，停損於 711 點，或者在開盤價格修正至 713 點時開多頭，停損於 711 點，目標為 727-730 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2005 合約中的新信號。

趨勢	VN30F2005-Daily	VN30F2005-1H
短期	上漲	上漲
支撐 1	670	710
支撐 2	650	690
阻力 1	720	725
阻力 2	800	735



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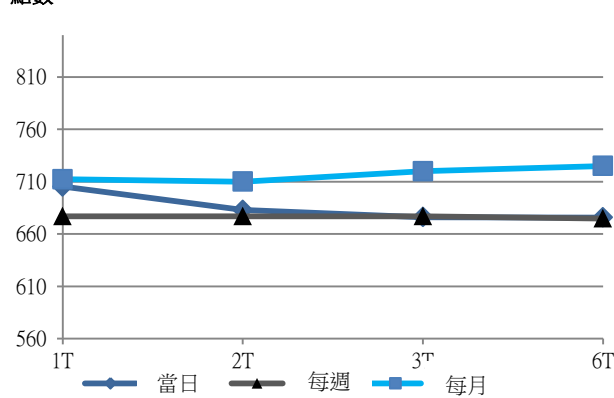


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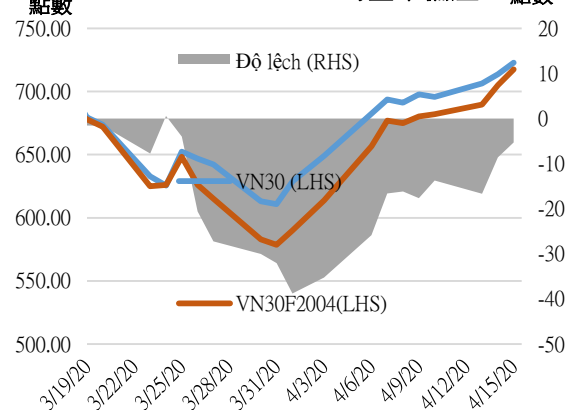
期貨合約

	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	735.0	8.4	1.2%	0				
VN30F2005	716.5	14.0	2.0%	178,181	160.36%	739	21/05/2020	34
VN30F2006	713.0	17.8	2.6%	830	87.78%	744	18/06/2020	61
VN30F2009	711.0	14.0	2.0%	330	25.95%	761	17/09/2020	152
VN30F2012	713.0			134		778	17/12/2020	243

期貨合約的價格曲線



VN30 vs VN30F2005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
MWG	2.05	VPB	-0.70
HPG	1.02	MSN	-0.13
MBB	0.98	ROS	-0.03
SAB	0.75	VNM	0.00
FPT	0.67	VRE	0.00

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
MWG	6.63	ROS	-2.00
SAB	4.95	VPB	-1.38
SBT	4.58	MSN	-0.33
CTD	3.87	VNM	0.00
MBB	3.03	VRE	0.00

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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%	36,500	146,804	15.4	2.0	1,149	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.3%	53,000	4,044	6.0	0.5	197	46%	125,000	44,000
CTG	越南工商股份銀行	金融	1.2%	19,200	71,489	7.6	0.9	7,676	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	46,200	34,295	28.3	1.8	406	29%	92,900	32,300
PLX	越南油氣集團	能量	0.8%	39,600	47,156	11.3	2.0	533	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	15,150	18,626	21.5	1.2	255	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.1%	49,500	33,743	10.7	2.4	1,952	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	67,000	128,235	11.0	2.6	524	3%	114,900	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	9,050	21,194	8.8	0.8	3,210	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.6%	20,000	19,318	5.4	1.0	1,703	22%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.3%	19,950	55,083	7.7	1.2	7,916	36%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.3%	15,900	38,342	4.6	1.0	7,152	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.4%	61,000	71,306	12.8	1.7	1,857	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%	74,800	33,871	8.6	2.7	1,198	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	51,900	50,319	14.6	2.3	525	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	57,500	12,948	10.7	2.8	786	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	30,450	9,441	5.8	0.9	723	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,840	2,180	12.2	0.4	9,053	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%	143,400	91,960	19.2	4.9	66	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%	14,150	8,302	27.9	1.2	1,968	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	13,200	7,932	8.6	0.8	3,023	51%	23,276	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	9,160	16,521	6.7	0.6	10,588	11%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	17,150	60,027	6.0	1.0	2,909	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	4.0%	69,900	259,251	14.0	3.2	1,237	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	68,000	223,687	10.5	4.0	816	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.4%	95,600	323,360	41.4	4.1	836	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.6%	112,800	59,089	14.3	3.9	382	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.4%	99,000	172,396	18.1	6.3	1,368	59%	137,600	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.9%	21,300	51,924	6.3	1.2	4,130	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	2.1%	26,200	59,535	21.4	2.2	2,111	32%	37,950	16,900



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