

當日期貨市場：市場轉弱並下跌

2020/04/27

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2005	692.5	-4.6	209,723	21/05
VN30F2006	683.6	-3.7	867	18/06
VN30F2009	683.0	-2.9	127	17/09
VN30F2012	680.4	-5.7	68	17/12

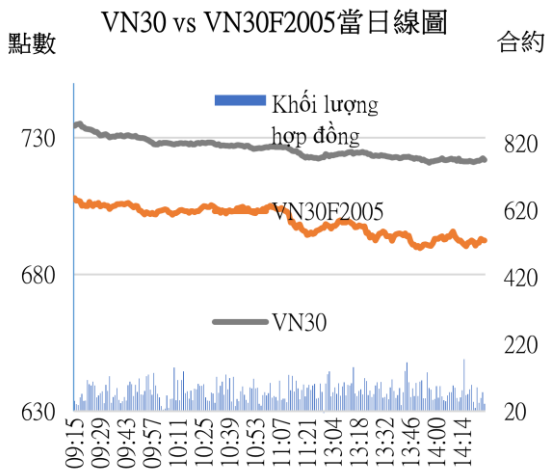
源自：Bloomberg - YSVN

技術信號

- VN30F2005 根據短期恢復價格通道以 Z 字形開始恢復。同時，價格圖表正形成較低的頂部，然後從 710 點急劇下跌，這表明短期恢復階段可能已在 710 點結束。當價格完全跌破 688-690 點時，下跌趨勢就將會被確認，該點區是下一盤價格通道的下限。
- 隨機指標 (20,5,5) 顯示賣出的信號，並從超買區域下跌，表明對跌幅將重返市場的信號。

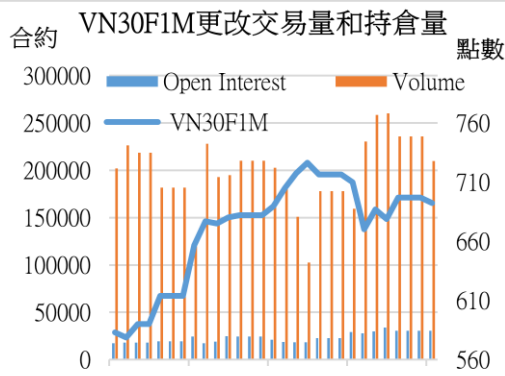
投資策略

- 當天策略 (Intraday)：投資者考慮在開盤，價格反彈至 695-696 點時開空頭，停損於 699.5 點，目標為 685-687 點。
- 主要短期趨勢策略 (Daily)：投資者考慮持有空頭，停損於 714.6 點。



源自：Bloomberg - YSVN

趨勢	VN30F2005-Daily	VN30F2005-1H
短期	橫盤	下跌
支撐 1	660	688
支撐 2	640	674
阻力 1	720	700
阻力 2	800	710



源自：Bloomberg - YSVN



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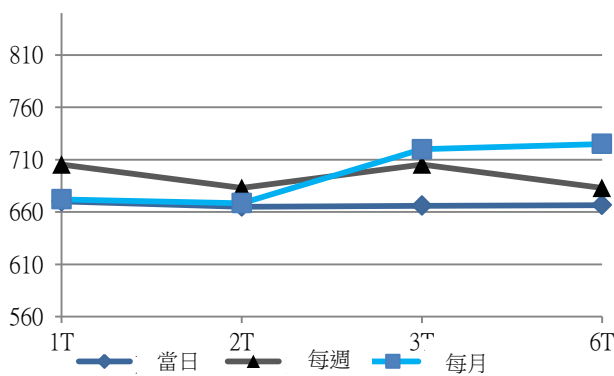


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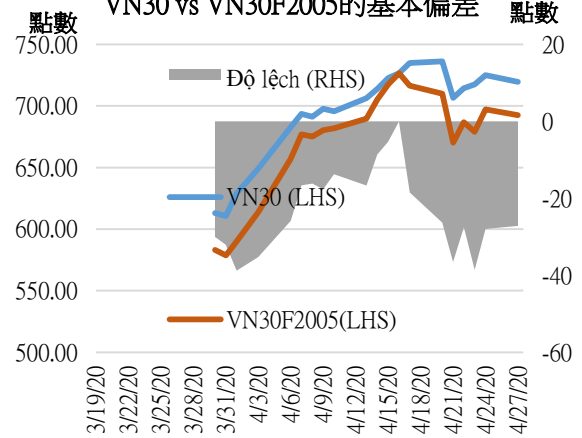
期貨合約

	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	719.7	-5.4	-0.7%	0				
VN30F2005	692.5	-4.6	-0.7%	209,723	-11.07%	723	21/05/2020	26
VN30F2006	683.6	-3.7	-0.5%	867	51.57%	728	18/06/2020	53
VN30F2009	683.0	-2.9	-0.4%	127	-13.61%	744	17/09/2020	144
VN30F2012	680.4	-5.7	-0.8%	68	-41.88%	761	17/12/2020	235

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
VPB	1.16	VCB	-0.85
POW	0.22	MBB	-0.68
CTD	0.16	MSN	-0.64
ROS	0.06	VIC	-0.63
SAB	0.00	VJC	-0.61

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	5.61	VCB	-3.05
ROS	4.58	PLX	-2.78
POW	3.66	PNJ	-2.52
VPB	2.44	BID	-2.50
SAB	0.00	SBT	-2.49

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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%	34,700	139,564	14.7	1.9	1,190	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	57,400	4,379	7.1	0.5	221	46%	121,500	44,000
CTG	越南工商股份銀行	金融	1.2%	18,800	70,000	7.4	0.9	7,702	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	45,600	33,850	27.9	1.8	451	29%	92,000	32,300
PLX	越南油氣集團	能量	0.8%	40,850	48,645	11.7	2.1	660	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	276	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.2%	49,300	33,606	10.6	2.4	2,066	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	64,500	123,450	11.1	2.4	577	3%	114,900	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	9,330	21,850	9.1	0.8	3,718	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.6%	20,100	19,415	5.5	1.0	1,716	22%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.4%	20,200	55,774	7.8	1.2	8,024	36%	26,462	15,250
MBB	軍隊貿易股份銀行	金融	4.3%	15,650	37,739	4.5	1.0	7,423	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.1%	56,600	66,162	11.9	1.5	1,938	36%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	79,400	35,954	9.2	2.9	1,312	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	52,500	50,901	14.8	2.3	549	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	57,900	13,038	11.0	2.6	801	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	29,300	9,084	5.5	0.9	730	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,590	2,038	11.4	0.3	9,907	2%	34,800	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.3%	170,000	109,018	22.7	5.8	75	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%	14,250	8,361	28.1	1.2	2,071	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	12,850	7,722	8.3	0.8	3,145	51%	22,672	9,569
STB	西貢商信銀行 (sacombank)	金融	3.1%	8,990	16,215	6.8	0.6	11,044	11%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	16,850	58,977	5.8	1.0	2,893	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	4.1%	71,500	265,185	14.3	3.3	1,231	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	68,000	223,687	10.5	4.0	823	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.2%	93,000	314,566	40.3	4.0	904	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.8%	115,000	60,241	14.6	3.9	371	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.3%	96,800	168,565	17.7	6.1	1,435	59%	137,600	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.4%	19,550	47,658	5.6	1.1	4,375	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	24,400	55,445	19.9	2.1	2,310	32%	37,950	16,900



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