

當日期貨市場：大幅橫盤整理

2020/05/04

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2005	684.0	-18.5	202,008	21/05
VN30F2006	676.9	-17.1	961	18/06
VN30F2009	672.6	-16.4	92	17/09
VN30F2012	672.0	-16.1	102	17/12

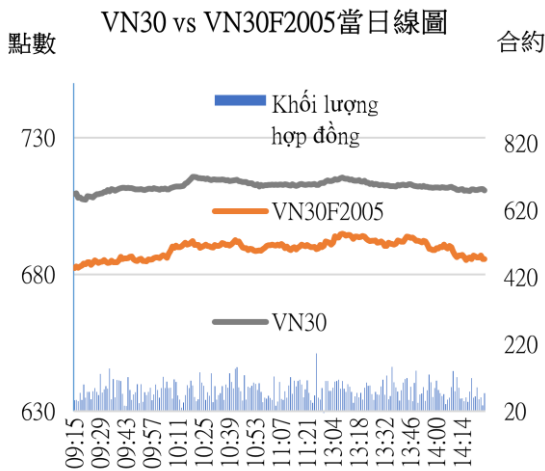
源自：Bloomberg - YSVN

技術信號

- VN30F2005 在 680-705 點範圍內繼續橫盤的走勢。同時，價格波動趨於縮小，且可能形成了從 2020 年 4 月 16 日形成的三角形模型。該模型的下限對應於 683-684 點，並期待成為下一盤價格的支撐位，VN30F2005 的阻力位為 700-703 點。
- 合約量達到 20.2 萬個，比上一盤就近 10%，是連續第三盤下跌，表明價格處於累積階段，而不是分佈階段。

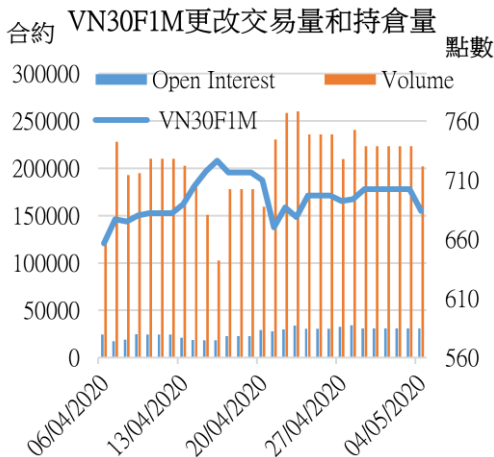
投資策略

- 當天策略 (Intraday)：投資者考慮在 683-684 點開多頭，停損在 708 點，停損於 680 點，目標將為 700 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。

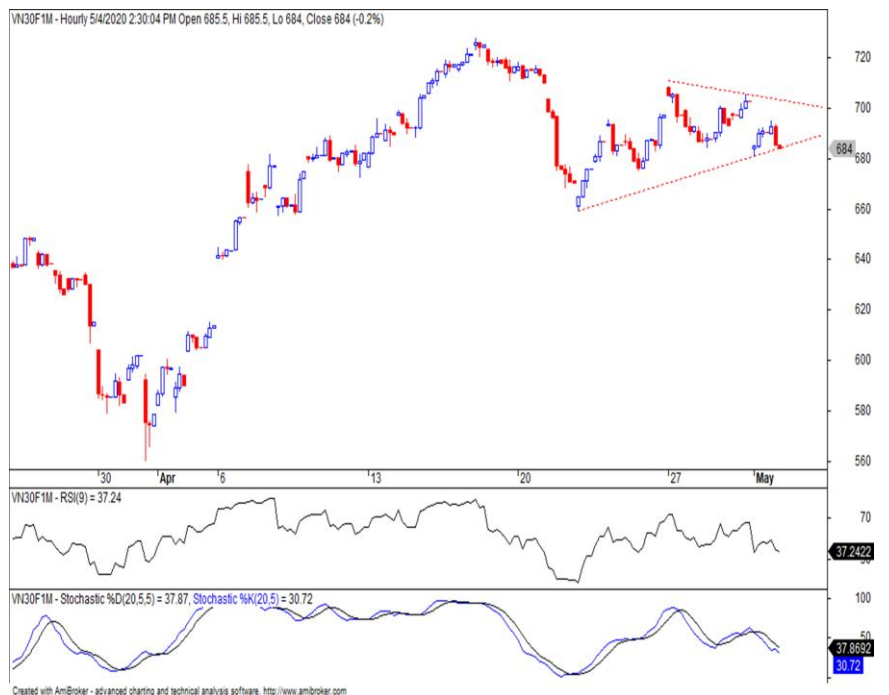


源自：Bloomberg - YSVN

趨勢	VN30F2005-Daily	VN30F2005-1H
短期	橫盤	下跌
支撐 1	660	683
支撐 2	640	677
阻力 1	720	703
阻力 2	800	720



源自：Bloomberg - YSVN



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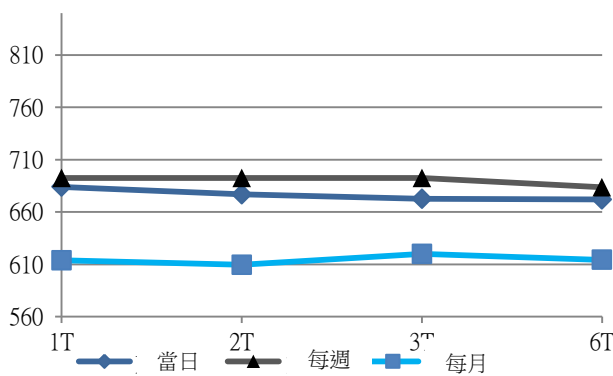


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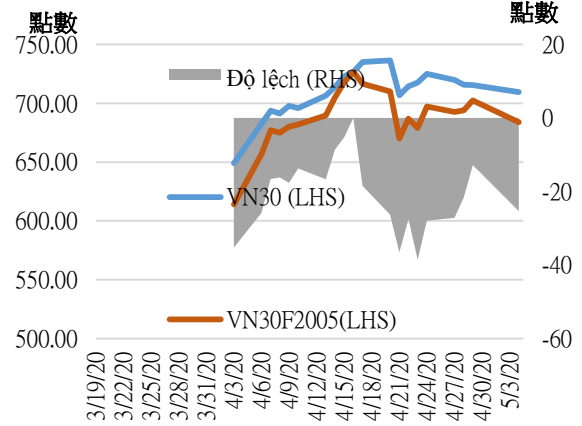
期貨合約

	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	709.4	-6.0	-0.8%	0				
VN30F2005	684.0	-18.5	-2.6%	202,008	-9.51%	711	21/05/2020	19
VN30F2006	676.9	-17.1	-2.5%	961	72.22%	716	18/06/2020	46
VN30F2009	672.6	-16.4	-2.4%	92	1.10%	732	17/09/2020	137
VN30F2012	672.0	-16.1	-2.3%	102	82.14%	749	17/12/2020	228

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
HDB	0.83	HPG	-1.13
VHM	0.66	VNM	-1.05
TCB	0.62	VPB	-1.05
VRE	0.20	MSN	-0.95
SBT	0.14	MWG	-0.92

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	4.36	POW	-6.92
SBT	2.91	ROS	-6.38
VHM	2.04	SAB	-4.91
VRE	1.52	BVH	-4.55
TCB	1.16	MWG	-2.82

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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%	35,300	141,977	16.5	1.9	1,198	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	61,000	4,654	7.6	0.5	238	46%	120,500	44,000
CTG	越南工商股份銀行	金融	1.3%	20,050	74,654	8.0	1.0	7,589	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	44,100	32,736	37.5	2.0	463	29%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	40,100	47,752	11.5	2.1	742	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.0%	15,050	18,503	19.4	1.1	296	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.3%	50,500	34,424	10.5	2.3	1,999	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	63,800	122,110	11.0	2.4	618	3%	113,500	53,900
POW	越南天然氣股份總公司	公用服務	0.9%	9,820	22,997	9.6	0.9	4,112	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.8%	21,550	20,816	5.9	1.1	1,745	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.7%	21,000	57,983	7.6	1.2	8,161	37%	26,400	15,250
MBB	軍隊貿易股份銀行	金融	4.4%	15,850	38,221	4.7	0.9	7,242	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	5.1%	57,300	66,981	14.5	1.6	1,920	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	9.0	2.7	1,344	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	52,800	51,192	14.7	2.3	612	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	56,500	12,723	10.8	2.6	808	49%	92,500	45,000
REE	冷機電股份公司	工業	1.0%	29,600	9,178	5.9	0.9	722	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,520	1,998	13.0	0.3	10,436	2%	34,800	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.1%	155,000	99,399	20.7	5.3	82	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	2,195	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	12,700	7,632	10.4	0.8	3,149	51%	22,672	9,569
STB	西貢商信銀行 (sacombank)	金融	3.1%	8,980	16,197	6.8	0.6	10,897	10%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	17,400	60,902	5.8	0.9	2,712	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	3.8%	67,400	249,978	13.9	2.9	1,304	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	64,900	213,489	8.3	3.4	948	15%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.1%	91,800	310,507	43.8	3.8	886	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.7%	114,300	59,875	14.5	3.9	367	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.3%	97,600	169,958	17.9	5.7	1,521	58%	137,600	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.6%	20,050	48,877	5.3	1.1	4,477	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	23,450	53,286	19.1	2.0	2,478	31%	37,950	16,900



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