

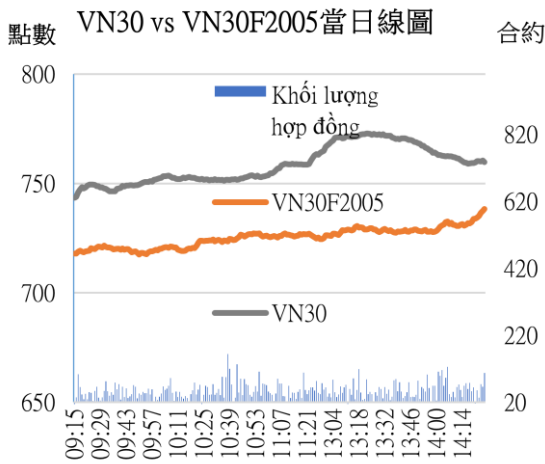
當日期貨市場：挑戰 770-775 點

2020/05/11

合約走勢

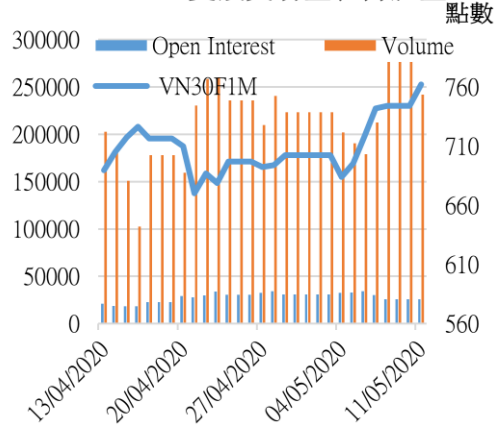
單位	收盤	+/-	成交量	到期日
VN30F2005	762.2	18.2	241,815	21/05
VN30F2006	753.7	18.7	1598	18/06
VN30F2009	745.0	20.0	259	17/09
VN30F2012	745.5	22.0	164	17/12

源自：Bloomberg - YSVN



源自：Bloomberg - YSVN

合約 VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2005 繼續恢復，但價格圖在 770-775 點遇到阻力，並在盤中顯示出強勁轉弱的跡象。同時，基數已經回到了負數的狀態（-14.93 點），這表明儘管股票市場繼續顯著上漲，但在當前價格水平上，投資者對期貨市場的態度仍保持謹慎。
- 振盪指標趨於橫盤趨勢並恢復。如果 VN30F2005 沒有迅速漲至 770-775 點的上方，投資者則應謹慎對待正在形成的較大修正階段。

投資策略

- 當天策略 (Intraday)：投資者考慮開空頭，已探測當價格遇到阻力在 773-775 點時的市場趨勢，目標是 745-750 點並停損於 778 點。
- 主要短期趨勢策略 (Daily)：因最近幾天 VN30F2005 的價格強勁上漲，並且價格圖表位於 775 點的阻力位，投資者應考慮在 770-775 點停利並等待新的切入點。

趨勢	VN30F2005-Daily	VN30F2005-1H
短期	上漲	上漲
支撐 1	660	748
支撐 2	640	730
阻力 1	790	775
阻力 2	800	793



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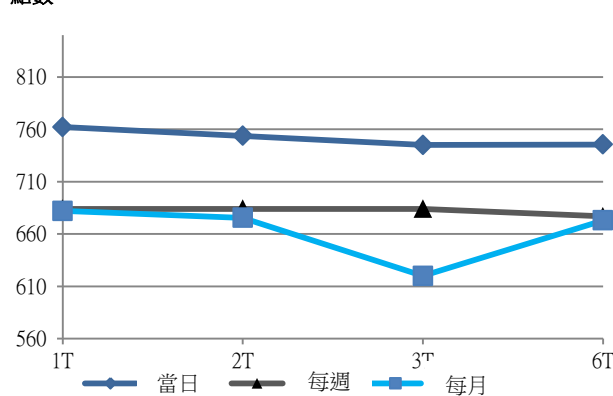


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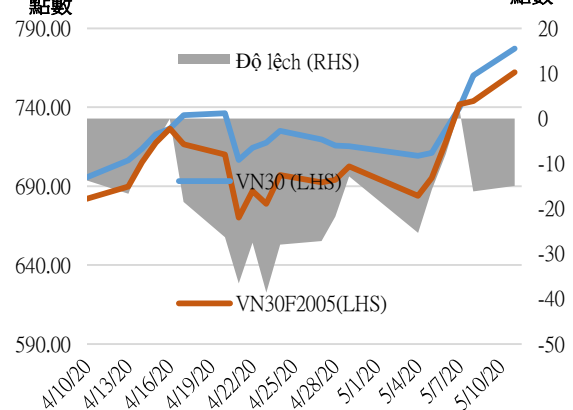
期貨合約

	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	777.1	17.0	2.2%	0				
VN30F2005	762.2	18.2	2.4%	241,815	-12.48%	778	21/05/2020	12
VN30F2006	753.7	18.7	2.5%	1,598	-36.33%	783	18/06/2020	39
VN30F2009	745.0	20.0	2.8%	259	-56.25%	801	17/09/2020	130
VN30F2012	745.5	22.0	3.0%	164	-35.18%	819	17/12/2020	221

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
TCB	3.88	VJC	-0.48
VPB	2.91	ROS	-0.02
VNM	2.59	VIC	0.00
VHM	1.33	SBT	0.02
MSN	1.29	REE	0.02

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
TCB	6.88	ROS	-1.41
VPB	5.70	VJC	-1.17
GAS	4.89	VIC	0.00
SSI	4.81	NVL	0.19
VHM	3.67	REE	0.33

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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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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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