

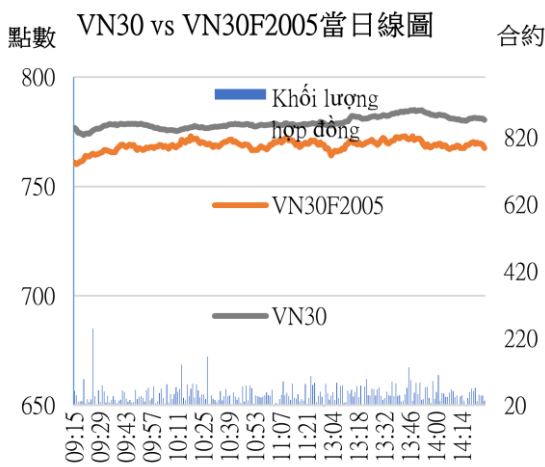
當日期貨市場：橫盤的趨勢

2020/05/14

合約走勢

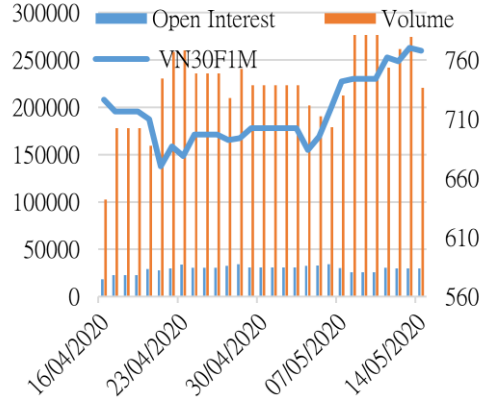
單位	收盤	+/-	成交量	到期日
VN30F2005	768.0	-2.3	220,617	21/05
VN30F2006	754.2	-2.8	1395	18/06
VN30F2009	746.0	0.0	123	17/09
VN30F2012	744.5	-5.0	641	17/12

源自：Bloomberg - YSVN



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合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2005 繼續在寬範圍內橫盤整理，上邊限為 770-780 點，下邊限為 745-750 點。同時，VN30F2005 正以上漲的三角形模型積累中，並且這模型仍在發展。這表明主要趨勢仍為上漲。
- 但是，在 1H 幀中，隨機震盪指標 (20,5,5) 顯示賣出的信號，而 MACD 也在 0 水平以上顯示賣出信號，這表明 VN30F2005 需要在短期內修正積累才能繼續趨勢。

投資策略

- 當天策略 (Intraday)：投資者在 770.5 點開空頭，停損於 775，目標為 750-755 點。
- 主要短期趨勢策略 (Daily)：投資者在 750-755 點開多頭，並停損於 730 點，目標為 790-800 點。

趨勢	VN30F2005-Daily	VN30F2005-1H
短期	橫盤	上漲
支撐 1	660	755
支撐 2	640	748
阻力 1	790	775
阻力 2	800	780



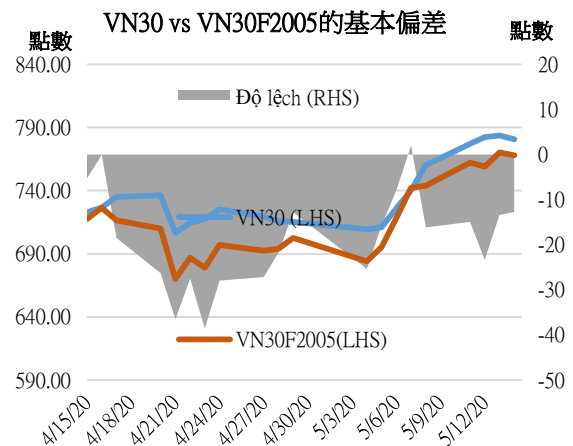
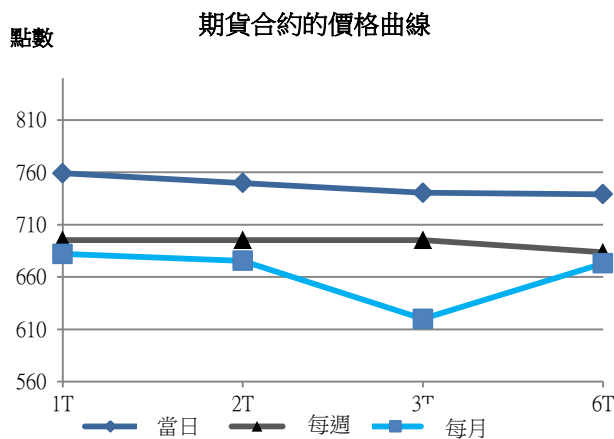
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期貨合約

	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	780.7	-3.0	-0.4%	0				
VN30F2005	768.0	-2.3	-0.3%	220,617	-19.65%	781	21/05/2020	7
VN30F2006	754.2	-2.8	-0.4%	1,395	-13.78%	786	18/06/2020	34
VN30F2009	746.0	0.0	0.0%	123	-42.52%	804	17/09/2020	125
VN30F2012	744.5	-5.0	-0.7%	641	158.47%	822	17/12/2020	216



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
MSN	1.23	HDB	-0.62
VIC	0.63	VPB	-0.56
VCB	0.21	FPT	-0.53
STB	0.21	VNM	-0.52
EIB	0.14	VHM	-0.41

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
MSN	3.23	HDB	-2.95
ROS	2.37	CTD	-2.27
SSI	1.42	PNJ	-2.00
VIC	1.05	VRE	-1.84
STB	0.90	BVH	-1.58

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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	1.0%	38,550	155,049	18.0	2.0	1,201	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	69,000	5,264	8.6	0.6	247	46%	119,500	44,000
CTG	越南工商股份銀行	金融	2.7%	21,650	80,612	8.6	1.0	7,121	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.6%	49,800	36,968	42.6	1.9	525	29%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	45,550	54,242	52.4	2.9	839	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.7%	15,250	18,749	19.7	1.2	332	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	54,400	37,083	11.3	2.5	1,990	49%	61,300	40,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	73,200	140,101	12.6	2.8	688	3%	113,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,400	24,355	10.1	0.9	4,566	12%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.6%	22,700	21,926	6.2	1.2	1,699	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.6%	23,650	65,299	8.6	1.3	8,094	37%	26,400	15,250
MBB	軍隊貿易股份銀行	金融	4.2%	17,200	41,477	5.1	1.0	6,943	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.9%	62,000	72,475	15.7	1.7	1,984	36%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	83,300	37,720	9.5	2.8	1,365	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	52,700	51,095	14.7	2.3	680	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	63,800	14,367	12.2	2.9	792	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,300	9,705	6.3	1.0	661	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,450	1,958	12.8	0.3	11,175	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%	173,500	111,262	25.8	6.5	89	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	0.6%	14,500	8,508	103.1	1.2	2,340	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	14,200	8,533	11.6	0.9	3,228	51%	22,672	9,569
STB	西貢商信銀行 (sacombank)	金融	2.9%	9,700	17,495	7.3	0.6	10,958	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	20,600	72,103	6.9	1.1	2,690	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.2%	75,600	280,391	15.6	3.3	1,337	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	73,500	241,779	9.4	3.8	1,108	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.8%	97,000	328,096	46.3	4.1	892	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.2%	117,400	61,499	16.5	4.1	356	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.8%	113,900	198,343	20.9	6.6	1,511	58%	137,600	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.9%	24,050	58,628	6.4	1.3	4,485	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	25,250	57,376	20.6	2.1	2,594	31%	37,950	16,900



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HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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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