

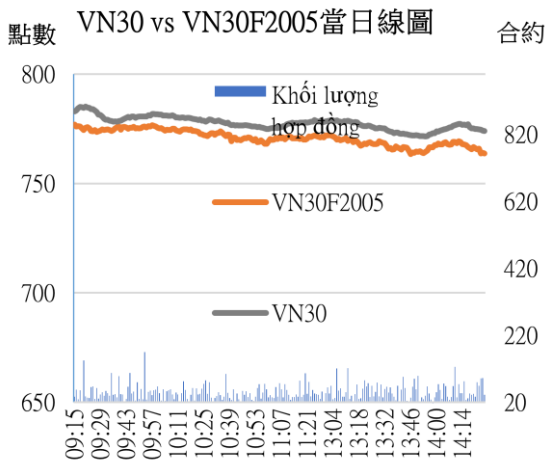
當日期貨市場：可能會重新測試 750-755 點

2020/05/15

合約走勢

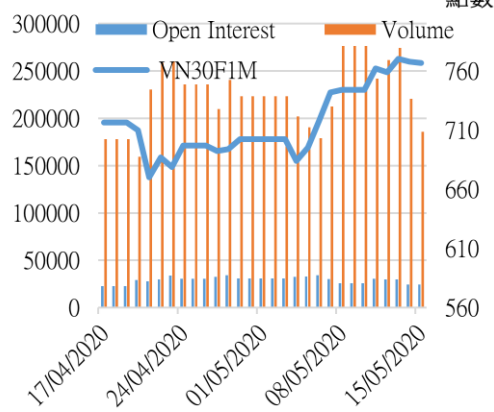
單位	收盤	+/-	成交量	到期日
VN30F2005	766.7	-1.3	185,787	21/05
VN30F2006	751.0	-3.2	2177	18/06
VN30F2009	740.3	-5.7	92	17/09
VN30F2012	742.1	-2.4	59	17/12

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 繼續在範圍內橫盤移動，並沒有脫離這個趨勢。MACD 指標仍在 1H 幀中顯示賣出的信號，但仍高於 0 水平，這表明 VN30F2005 將繼續在 750-755 點的強力支撐下出現短期的修正階段。
- 同時，在主流趨勢下，VN30F2005 圖形期待以斜向上的格式累積，並帶有上漲的三角形的模型。同時，該三角形模型也是 Elliott 波動圖中的第 4 波，因此趨勢仍為看漲。

投資策略

- 當天策略 (Intraday)：投資者在 767 點開空頭，停損於 773，目標為 756 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	730	755
支撐 2	680	748
阻力 1	790	770
阻力 2	800	780



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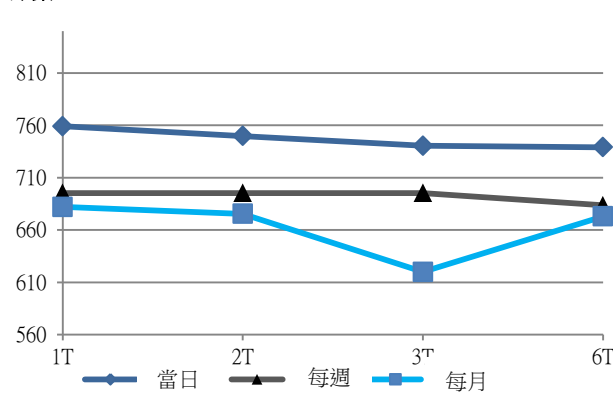


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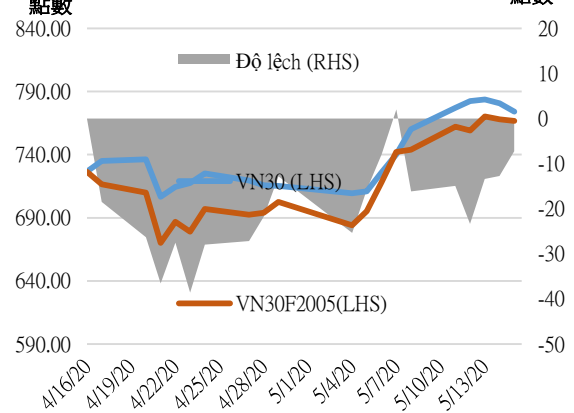
期貨合約

	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	774.0	-6.8	-0.9%	0				
VN30F2005	766.7	-1.3	-0.2%	185,787	-15.79%	774	21/05/2020	6
VN30F2006	751.0	-3.2	-0.4%	2,177	56.06%	779	18/06/2020	33
VN30F2009	740.3	-5.7	-0.8%	92	-25.20%	797	17/09/2020	124
VN30F2012	742.1	-2.4	-0.3%	59	-90.80%	815	17/12/2020	215

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
VIC	0.63	VNM	-1.63
VHM	0.51	MSN	-1.10
VPB	0.45	HPG	-0.98
EIB	0.21	TCB	-0.75
VRE	0.03	MBB	-0.66

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VHM	1.42	BVH	-2.92
VIC	1.04	CTD	-2.90
EIB	0.98	MSN	-2.82
VPB	0.85	BID	-2.77
SBT	0.34	PNJ	-2.52

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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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