

當日期貨市場：接近 820 點區

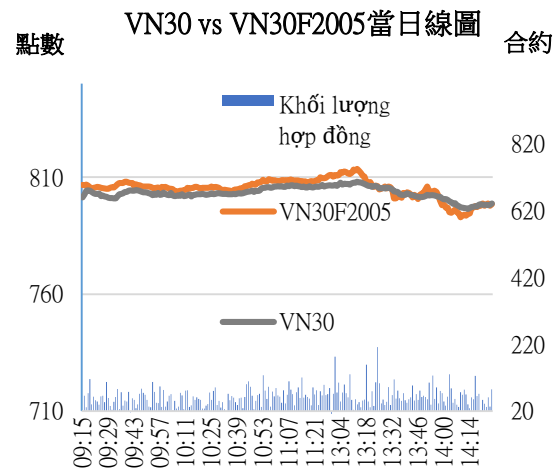
2020/05/19

合約走勢

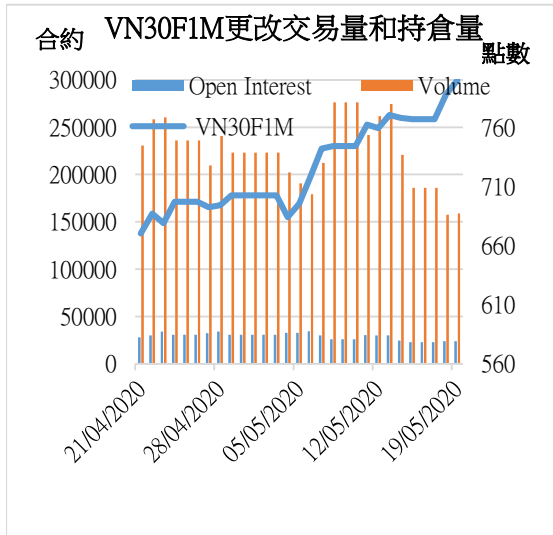
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2005	799.5	11.5	158,811	21/05
VN30F2006	787.0	11.0	11367	18/06
VN30F2009	771.3	14.0	218	17/09
VN30F2012	771.0	12.1	254	17/12

源自：Bloomberg - YSVN



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技術信號

- VN30F2005 繼續漲跌交織的趨勢。價格成功重新測試了 792 點的舊頂部，下方有一個長長的陰影線。漲勢仍在形成中，預期的下跌階段迅速結束於 792 點。RSI 指標顯示出看跌背離，但 MACD 指標仍顯示買進的信號，因此看漲勢頭仍存在，但有些放緩。
- 主要漲勢尚未結束，因 VN30F2005 根據上漲通道繼續上漲，並且價格預計將接近價格通道的上限（820 點區域）。當價格接近上限時，投資者應注意會有強力的修正壓力。

投資策略

- 當天策略 (Intraday)：投資者考慮在約 798 點開多頭，停損於 794 點，並在 814-815 點停利。
- 主要短期趨勢策略 (Daily)：投資者繼續持有多頭，停損於 770 點，目標為 820 點。

趨勢	VN30F2005-Daily	VN30F2005-1H
短期	上漲	上漲
支撐 1	770	792
支撐 2	680	780
阻力 1	820	814
阻力 2	850	820



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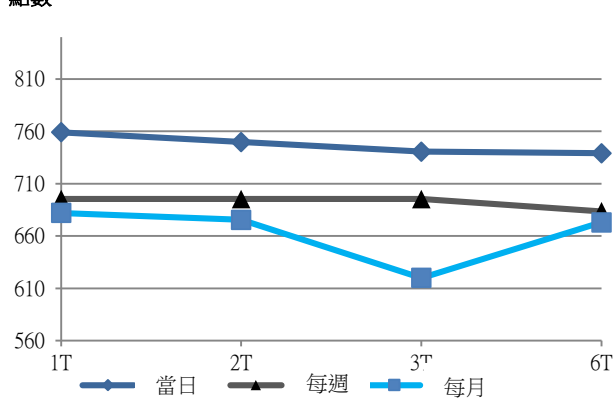


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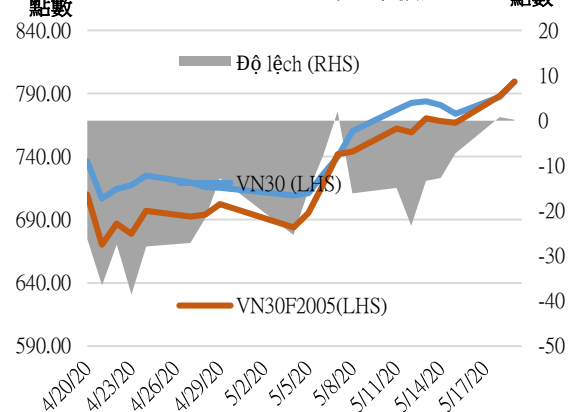
期貨合約

	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	799.3	12.0	1.5%	0				
VN30F2005	799.5	11.5	1.5%	158,811	0.89%	799	21/05/2020	4
VN30F2006	787.0	11.0	1.4%	11,367	223.94%	804	18/06/2020	31
VN30F2009	771.3	14.0	1.8%	218	2.35%	822	17/09/2020	122
VN30F2012	771.0	12.1	1.6%	254	229.87%	841	17/12/2020	213

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
HPG	2.28	VPB	-0.22
TCB	1.94	SAB	-0.09
VNM	1.11	CTD	-0.02
CTG	0.93	BVH	-0.02
FPT	0.74	ROS	-0.01

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTG	4.45	CTD	-0.73
HPG	4.18	ROS	-0.59
PLX	3.20	SAB	-0.58
EIB	3.17	BVH	-0.41
TCB	3.15	VPB	-0.40

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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	越南汽油集團	能源	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	越南電力石油股份公司	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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