

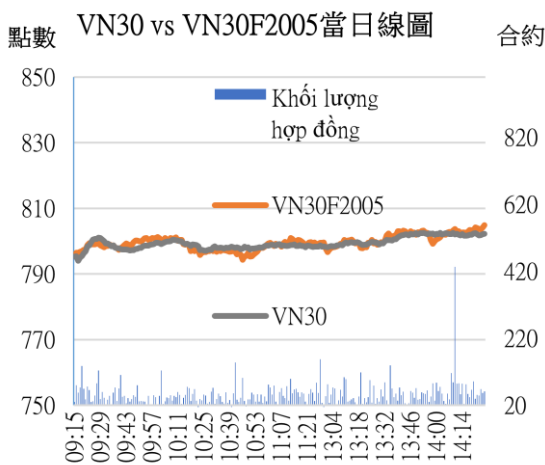
當日期貨市場：5 月期貨合約到期

2020/05/20

合約走勢

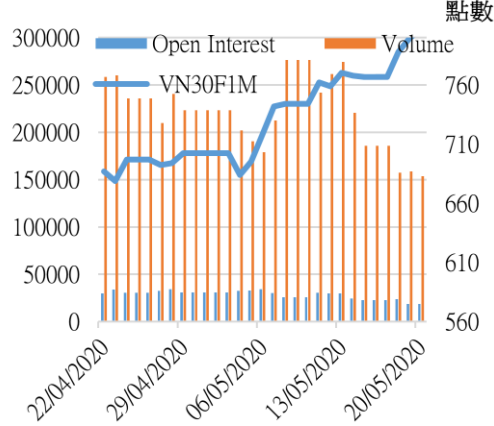
單位	收盤	+/-	成交量	到期日
VN30F2005	807.5	8.0	153,550	21/05
VN30F2006	799.0	12.0	15029	18/06
VN30F2009	784.9	13.6	133	17/09
VN30F2012	780.0	9.0	229	17/12

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 已在重新測試成功 792 點的支撐位後得到平衡，該區域是頂部被打破，價格差距擴大。在 1H 幀中，RSI 顯示出看跌背離和潛在的三段看跌背離，但 MACD 仍在零上方顯示買進的信號，因此預期的漲勢仍然存在，但可能將逐漸放緩。
- 因此，預計 VN30F2005 將移動到與中期價格通道上邊界對應的 814-818 點。我們認為這是 VN30F2005 的強大阻力位，因此在該點區可能會形成重要修正階段。

投資策略

- 當天策略 (Intraday)：VN30F2005 預計還有漲至 814-815 點的慣性，因此投資者應考慮繼續持有多頭，目標是上述的點區，停損為 801.5 點。
- 主要短期趨勢策略 (Daily)：投資者在 VN30F2005 到期日平倉，並等待 VN30F2006 的新切入點。

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



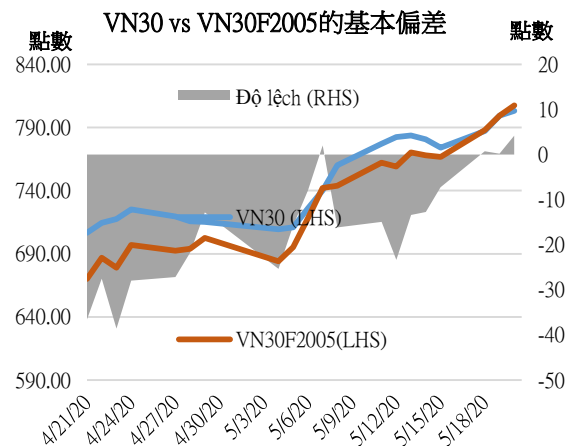
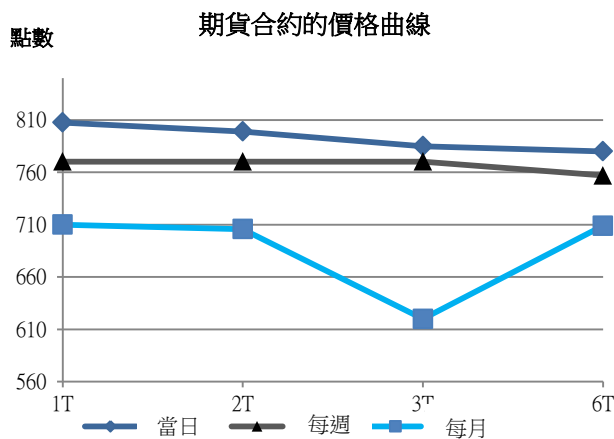
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期貨合約

	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	803.3	4.0	0.5%	0				
VN30F2005	807.5	8.0	1.0%	153,550	-3.31%	802	21/05/2020	2
VN30F2006	799.0	12.0	1.5%	15,029	32.22%	808	18/06/2020	30
VN30F2009	784.9	13.6	1.8%	133	-38.99%	826	17/09/2020	121
VN30F2012	780.0	9.0	1.2%	229	-9.84%	845	17/12/2020	212



上漲排名/前5檔	影響點數	下跌排名/前5檔	影響點數
VHM	1.99	VPB	-0.90
STB	1.18	TCB	-0.75
VNM	1.04	VJC	-0.41
VRE	0.93	FPT	-0.29
HPG	0.65	MWG	-0.27

股價上漲前5檔	%	股價下跌前5檔	%
ROS	6.78	VPB	-1.60
VRE	6.63	TCB	-1.17
VHM	5.33	VJC	-1.04
STB	5.05	MWG	-0.80
CTD	2.50	GAS	-0.80

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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%	39,150	157,462	18.3	2.1	1,318	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	69,700	5,318	8.7	0.6	255	47%	118,000	44,000
CTG	越南工商股份銀行	金融	2.7%	22,300	83,032	8.9	1.1	7,074	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	49,500	36,745	42.4	1.9	603	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,850	55,790	53.9	3.0	923	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.8%	16,300	20,040	21.1	1.2	367	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	48,900	38,334	11.7	2.6	2,489	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	74,200	142,015	12.7	2.8	763	3%	113,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,200	23,887	9.9	0.9	4,945	11%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.6%	23,450	22,651	6.4	1.2	1,634	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.1%	26,450	73,030	9.6	1.5	8,486	37%	26,850	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,300	41,718	5.1	1.0	7,034	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.9%	63,800	74,579	16.1	1.8	2,026	39%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.2%	86,500	39,169	9.8	2.9	1,476	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,100	51,483	14.8	2.3	735	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.9%	64,000	14,412	12.2	2.9	879	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,400	9,736	6.3	1.0	672	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	3,620	2,055	13.4	0.3	11,178	2%	33,800	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	172,500	110,621	25.7	6.4	93	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%	14,950	8,772	106.3	1.2	2,357	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.8%	14,300	8,593	11.7	0.9	3,494	51%	22,672	9,569
STB	西貢商信銀行 (sacombank)	金融	3.1%	10,400	18,758	7.8	0.7	11,040	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	21,050	73,678	7.0	1.1	2,697	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.3%	79,600	295,227	16.4	3.5	1,448	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	77,100	253,622	9.9	4.0	1,300	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.6%	96,600	326,743	46.1	4.0	939	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.9%	113,700	59,560	16.0	4.0	373	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.5%	114,000	198,517	20.9	6.6	1,618	59%	137,600	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.8%	24,600	59,969	6.6	1.3	4,763	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	26,550	60,330	21.7	2.2	2,875	31%	37,950	16,900



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BUY: We have a positive 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 add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more 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.

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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