

當日期貨市場：充滿情緒的到期日

2020/05/21

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2005	864.0	56.5	90,311	21/05
VN30F2006	786.0	-13.0	55248	18/06
VN30F2009	770.0	-14.9	355	17/09
VN30F2012	773.9	-6.1	314	17/12

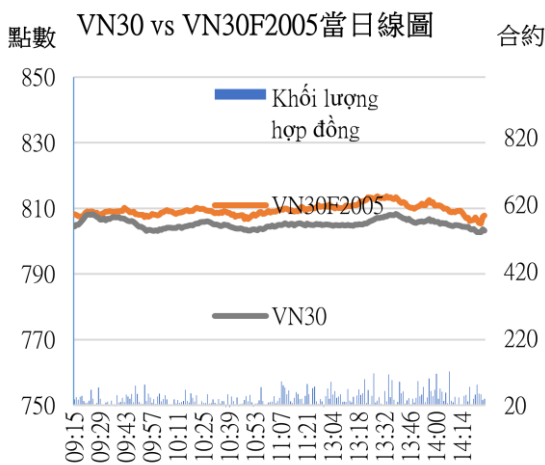
源自：Bloomberg - YSVN

技術信號

- VN30F2006 在當天被迫大幅下跌，收於盤中最低水平為 778 點。盤中的跌勢是鋸齒形，這是技術修正幅度的本質，預期修正階段結束的點區是位於 778-780 點。因此，我們預計 VN30F2006 將繼續接近到 808-810 點，對應於從 740 點開始的漲勢的第 5 波（第 5 波的長度與第 1 波相同）。
- 同時，VN30F2006 和 VN30 的基差已是超過-29.55 點，因此多頭顯然在短期內將是有利的頭寸。

投資策略

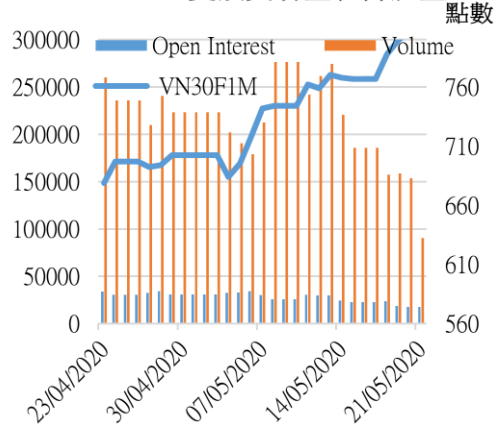
- 當天策略 (Intraday)：VN30F2006 仍在 783.5-785 點時，投資者考慮開多頭，停損為 780 點，目標為 805-810 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2006 的新切入點。



源自：Bloomberg - YSVN

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	上漲	上漲
支撐 1	770	780
支撐 2	680	770
阻力 1	810	805
阻力 2	850	810

合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN



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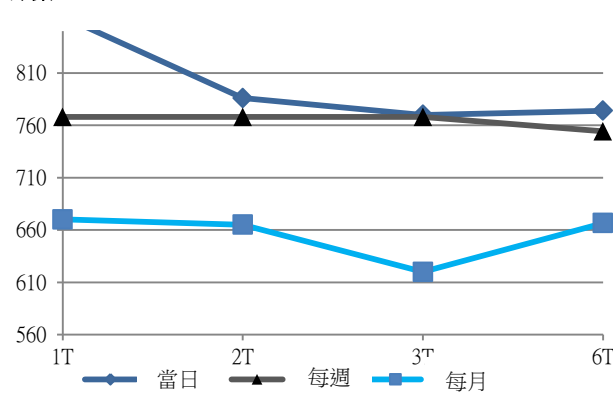


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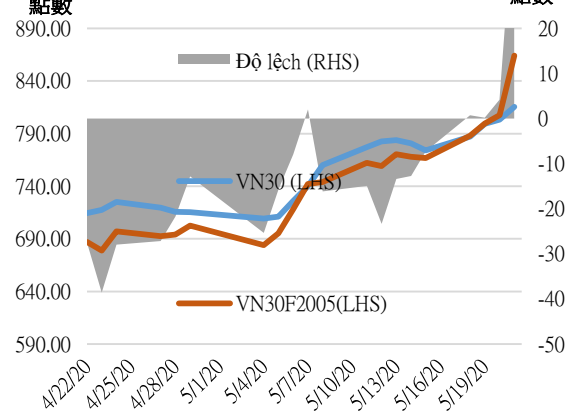
期貨合約

	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	815.6	12.2	1.5%	0				
VN30F2005	864.0	56.5	7.0%	90,311	-41.18%	814	21/05/2020	0
VN30F2006	786.0	-13.0	-1.6%	55,248	267.61%	820	18/06/2020	27
VN30F2009	770.0	-14.9	-1.9%	355	166.92%	838	17/09/2020	118
VN30F2012	773.9	-6.1	-0.8%	314	37.12%	857	17/12/2020	209

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	2.83	VRE	-0.14
EIB	1.51	CTD	-0.01
HDB	1.42	MSN	0.00
VIC	0.88	PNJ	0.00
VCB	0.86	POW	0.00

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	6.82	VRE	-0.94
EIB	6.75	CTD	-0.29
TCB	4.51	MSN	0.00
CTG	2.91	PNJ	0.00
SAB	2.03	POW	0.00

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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%	39,700	159,674	18.5	2.1	1,327	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	69,500	5,302	8.7	0.6	258	46%	117,300	44,000
CTG	越南工商股份銀行	金融	2.7%	22,950	85,452	9.1	1.1	7,065	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	50,100	37,190	42.9	1.9	614	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	47,000	55,968	54.1	3.0	929	13%	67,500	35,100
EIB	越南進出口貿易股份銀行	金融	2.9%	17,400	21,392	22.5	1.3	372	30%	19,100	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	49,300	38,647	11.8	2.6	2,497	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	75,000	143,546	12.9	2.8	770	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	4,958	11%	16,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.7%	25,050	24,196	6.8	1.3	1,614	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.1%	26,500	73,168	9.6	1.5	8,585	37%	26,850	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,600	42,441	5.2	1.0	7,026	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.8%	63,800	74,579	16.1	1.8	2,013	39%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	87,000	39,395	9.9	2.9	1,483	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,500	51,870	14.9	2.3	738	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	878	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,800	9,860	6.4	1.0	673	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	11,304	2%	33,100	3,040
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	176,000	112,865	26.2	6.5	92	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%	15,100	8,860	107.4	1.2	2,359	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.8%	14,350	8,623	11.8	0.9	3,504	51%	22,672	9,569
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,500	18,938	7.9	0.7	11,323	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	22,000	77,003	7.4	1.2	2,696	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.3%	81,200	301,161	16.7	3.5	1,456	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	78,000	256,582	10.0	4.1	1,361	14%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.6%	98,000	331,478	46.8	4.1	929	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.8%	115,000	60,241	16.2	4.0	371	19%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.4%	115,000	200,258	21.1	6.7	1,625	59%	137,000	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.8%	24,700	60,212	6.6	1.4	4,791	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	26,300	59,762	21.5	2.2	2,959	31%	37,950	16,900



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