

當日期貨市場：市場在接近尾盤強勁恢復

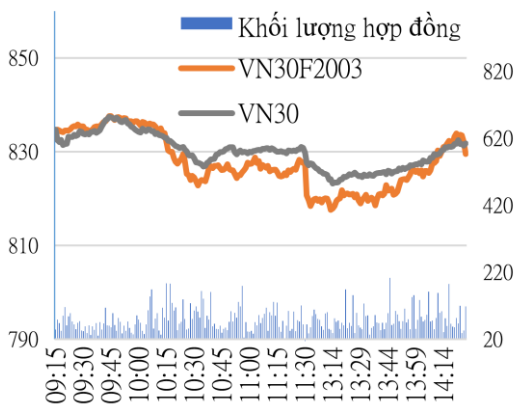
2020/02/28

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	830.1	-17.1	203,810	19/03
VN30F2004	828.2	-17.8	606	16/04
VN30F2006	839.9	-15.1	85	18/06
VN30F2009	840.8	-3.2	83	17/09

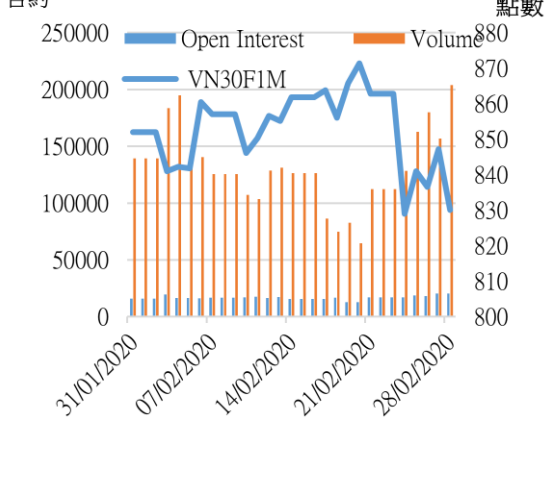
源自：Bloomberg - YSVN

VN30 vs VN30F2003當日線圖



源自：Bloomberg - YSVN

VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2003 在盤中測試了 816-820 點的支撐位，並且恢復良好。同時，在價格圖表上，816-820 點是過去 3 次修正的支撐位。RSI 和 MACD 均出現看漲的背離的信號，這也是短期恢復的支撐信號。同時，根據 Elliott 波形，VN30F2003 已從 943-816.6 點終止了修正的 Zigzag 波形。
- 在下一盤，VN30F2003 可能會繼續恢復階段，但預計將在 835-837 點遇到阻力，並且會在繼續上漲趨勢之前，修正以測試先前的 816-820 點的底部。

投資策略

- 當天策略 (Intraday)：投資者應考慮在約 825-837 點衝浪。具體為當價格在 836-837 點遇到阻力，投資者可考慮開空頭，停損於 838.8 點和目標為 827 點。可在 823-825 點開多頭，停損於 818 點，目標為 840 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，停損於 854.6 點。

趨勢	VN30F2003-Daily	VN30F2003-1H
短期	下跌	上漲
支撐 1	820	825
支撐 2	782	820
阻力 1	870	837
阻力 2	910	850



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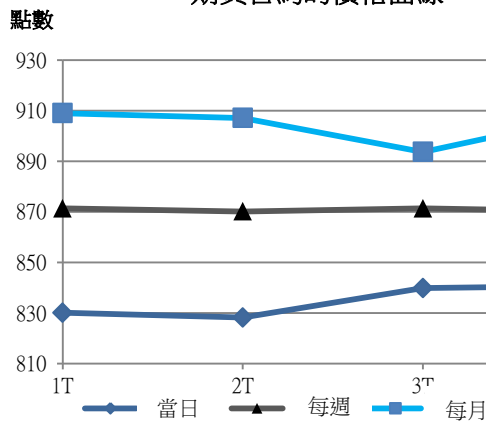


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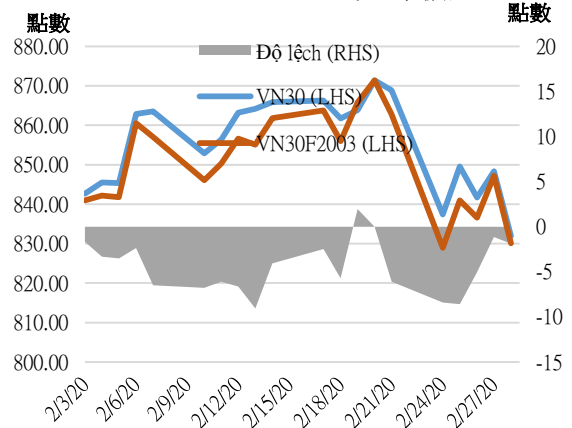
期貨合約

	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	832.0	-16.4	-1.9%	0				
VN30F2003	830.1	-17.1	-2.0%	203,810	29.99%	835	19/03/2020	20
VN30F2004	828.2	-17.8	-2.1%	606	48.53%	840	16/04/2020	47
VN30F2006	839.9	-15.1	-1.8%	85	16.44%	853	18/06/2020	110
VN30F2009	840.8	-3.2	-0.4%	83	-6.74%	873	17/09/2020	201

期貨合約的價格曲線



VN30 vs VN30F2003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
PLX	0.06	VPB	-2.68
REE	-0.12	VNM	-2.18
CTD	-0.12	TCB	-1.55
STB	-0.12	HPG	-1.36
VIC	-0.13	SAB	-1.08

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
PLX	0.78	ROS	-6.68
VIC	-0.19	SAB	-6.47
STB	-0.43	VPB	-4.06
VHM	-0.50	GAS	-4.05
EIB	-0.58	CTD	-4.01

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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	1.2%	45,500	183,002	19.0	2.5	877	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	62,300	4,753	7.0	0.6	134	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	25,750	95,878	10.1	1.2	5,745	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	54,900	40,754	33.6	2.1	193	29%	98,500	54,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	51,600	61,446	14.8	2.7	259	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.9%	17,200	21,146	24.4	1.3	106	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	55,100	37,373	13.0	2.7	1,452	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	75,800	145,077	12.4	3.0	270	4%	114,900	75,100
GMD	Gemadep 運輸股份公司	工業	0.8%	9,850	23,067	9.3	0.9	1,936	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.1%	27,800	26,761	7.6	1.4	1,485	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	22,350	61,710	8.7	1.3	6,506	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,400	47,881	5.9	1.2	5,148	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.8%	49,000	57,278	10.3	1.3	1,166	39%	91,600	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	106,500	48,267	12.3	3.9	673	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,500	51,870	15.1	2.3	389	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	81,700	18,398	15.3	4.0	611	49%	92,500	71,000
REE	冷機電股份公司	工業	1.0%	34,100	10,573	6.5	1.0	670	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,260	4,121	23.1	0.7	15,493	4%	35,500	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	162,000	103,888	21.7	5.5	45	63%	291,000	162,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	21,650	12,703	42.7	1.8	1,479	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	15,900	8,237	8.9	0.9	1,524	54%	29,600	15,800
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,600	20,922	8.5	0.8	5,367	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	22,250	77,878	7.7	1.3	2,121	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	82,400	305,612	16.5	3.6	784	24%	95,000	60,500
VHM	Vinhomes 股份公司	房地產	4.9%	80,400	264,477	12.6	4.8	1,003	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.0%	105,400	356,508	46.5	4.7	464	15%	126,500	103,000
VJC	Vietjet 越捷航空股份公司	工業	5.2%	121,900	63,856	15.5	4.2	409	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	104,500	181,974	19.1	6.6	907	59%	148,500	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	27,200	66,307	8.1	1.6	2,835	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	28,500	64,761	22.7	2.4	1,993	33%	39,950	27,950



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