

當日期貨市場：短期底部可能已確定在 816 點

2020/03/02

合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	839.6	9.5	118,761	19/03
VN30F2004	838.8	10.6	266	16/04
VN30F2006	848.7	8.8	102	18/06
VN30F2009	846.0	5.2	19	17/09

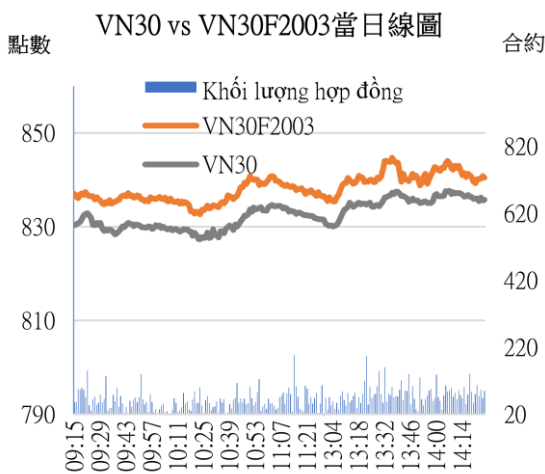
源自：Bloomberg - YSVN

技術信號

- VN30F2003 的恢復階段從 816 點繼續擴大。MACD 指標更為積極，因為在發出買進的信號後，信號線就繼續擴大。但是，RSI 指標顯示出震動和減弱的跡象，表明 VN30F2003 在下一盤上會有技術修正的可能性。具體而言，對應於 38.2%-50% Fibonacci Retracement 的 830-833 點將成為 VN30F2003 的支撐位。
- 總觀，根據 Elliott 波動理論，VN30F2003 預計將以 A-B-C 形式從 943-816.6 點終止修正階段的 Zigzag 波動圖，並返回大的漲波。

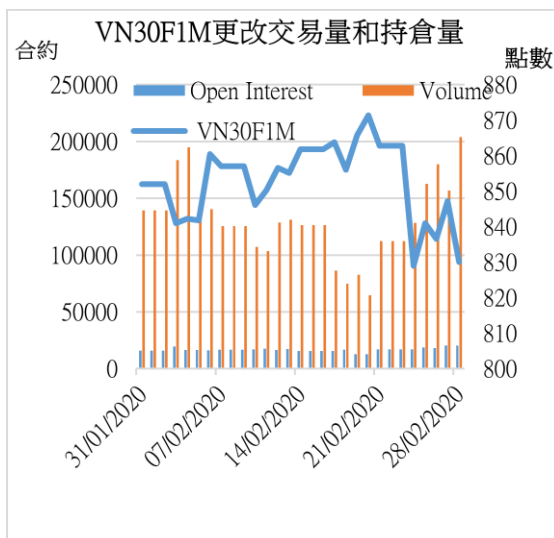
投資策略

- 當天策略 (Intraday)：投資者應優先在 830-833 點開多頭，停損於 828 點和目標為 850 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。



源自：Bloomberg - YSVN

趨勢	VN30F2003-Daily	VN30F2003-1H
短期	下跌	上漲
支撐 1	820	830
支撐 2	782	825
阻力 1	870	845
阻力 2	910	850



源自：Bloomberg - YSVN



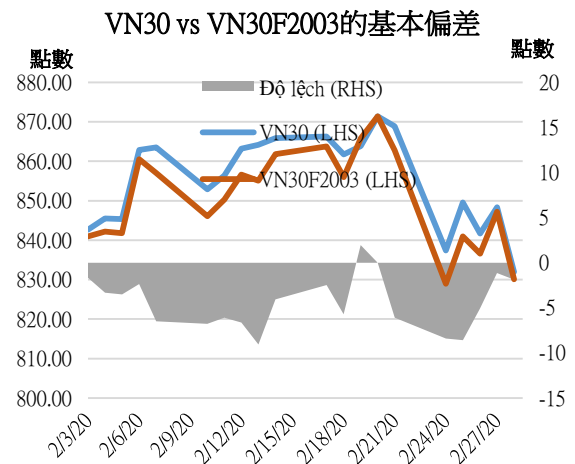
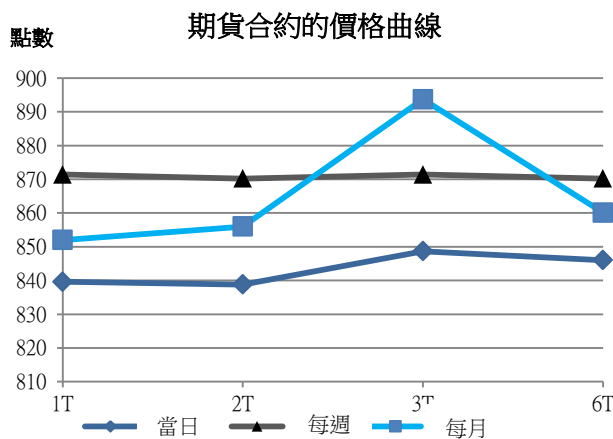
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期貨合約

	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	835.4	3.4	0.4%	0				
VN30F2003	839.6	9.5	1.1%	118,761	-41.73%	838	19/03/2020	19
VN30F2004	838.8	10.6	1.3%	266	-56.11%	844	16/04/2020	46
VN30F2006	848.7	8.8	1.0%	102	20.00%	857	18/06/2020	109
VN30F2009	846.0	5.2	0.6%	19	-77.11%	876	17/09/2020	200



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
STB	1.85	VPB	-0.70
TCB	0.78	VJC	-0.39
SAB	0.77	REE	-0.38
EIB	0.71	VCB	-0.24
MBB	0.57	PLX	-0.12

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	6.47	REE	-4.84
SAB	4.94	PLX	-1.55
GAS	4.22	SBT	-1.15
EIB	2.91	VPB	-1.10
CTD	2.73	CTG	-0.97

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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%	45,150	181,594	18.8	2.4	876	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	64,000	4,883	7.2	0.6	136	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	25,500	94,947	10.0	1.2	5,847	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	54,700	40,605	33.5	2.1	195	29%	98,500	54,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	50,800	60,493	14.5	2.6	262	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	3.0%	17,700	21,761	25.1	1.4	108	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	55,700	37,780	13.2	2.7	1,474	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	79,000	151,202	13.0	3.1	274	4%	114,900	75,100
GMD	Gemadep 運輸股份公司	工業	0.8%	9,980	23,372	9.4	0.9	1,954	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,700	26,665	7.5	1.4	1,483	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.0%	22,300	61,572	8.6	1.3	6,556	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,700	48,585	5.9	1.3	5,237	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	49,000	57,278	10.3	1.3	1,199	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	690	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,600	51,967	15.1	2.3	399	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	81,600	18,375	15.3	4.0	615	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	32,450	10,061	6.1	1.0	670	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,340	4,166	23.4	0.7	15,033	4%	34,800	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	170,000	109,018	22.7	5.8	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%	21,400	12,556	42.2	1.8	1,504	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	15,800	8,185	8.8	0.9	1,527	54%	29,600	15,750
STB	西貢商信銀行 (sacombank)	金融	3.6%	12,350	22,275	9.1	0.8	5,527	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	22,500	78,753	7.8	1.3	2,147	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	81,800	303,386	16.3	3.5	804	24%	95,000	61,900
VHM	Vinhomes 股份公司	房地產	4.9%	80,500	264,806	12.6	4.8	982	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	105,400	356,508	46.5	4.7	473	15%	126,500	102,700
VJC	Vietjet 越捷航空股份公司	工業	5.2%	120,800	63,280	15.3	4.1	409	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	104,500	181,974	19.1	6.6	925	59%	143,900	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	26,900	65,575	8.0	1.6	2,903	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	28,550	64,875	22.8	2.4	1,963	33%	39,950	27,950



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