

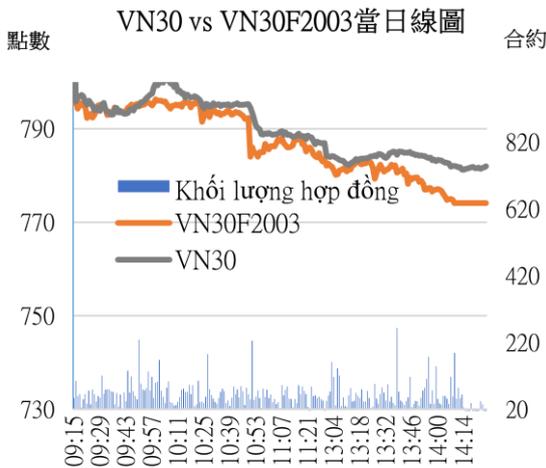
當日期貨市場：下跌趨勢仍為主導

2020/03/09

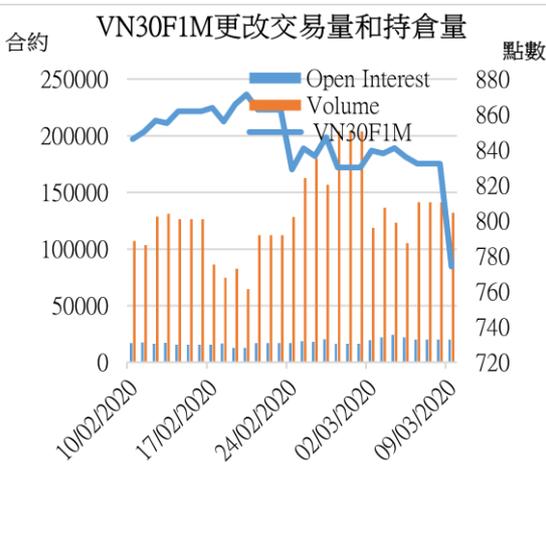
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	774.1	-58.2	131,999	19/03
VN30F2004	771.9	-58.1	805	16/04
VN30F2006	780.3	-58.7	191	18/06
VN30F2009	776.6	-58.4	106	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 正沿著價格下跌通道而變化。RSI 指標已在 30 分鐘框架內回到超賣區域，但該信號仍為消極，表明下跌趨勢並未停止。因此，VN30F2003 可能在開盤時走弱，並走回約 865-770 點的支撐位，該區域可能會出現技術恢復。恢復期的阻力位為 795-800 點。
- 在 Daily 框架中，RSI 指標會出現看漲背離。同時，根據 Elliott 模式，VN30F2003 預計正處於從 943 點修正的 Zigzag 形波動模式的最後階段，支撐位為 760-770 點，相當於 Fibonacci Projection 123.6%。

投資策略

- 當天策略 (Intraday)：因盤中波動劇烈，投資者應謹慎交易。投資者可以考慮在 795-800 點的技術恢復期間開空頭，停損於 803 點，目標為 770 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，停損於 828.8 點。

趨勢	VN30F2003-Daily	VN30F2003-1H
短期	下跌	下跌
支撐 1	760	767
支撐 2	740	760
阻力 1	815	795
阻力 2	850	801



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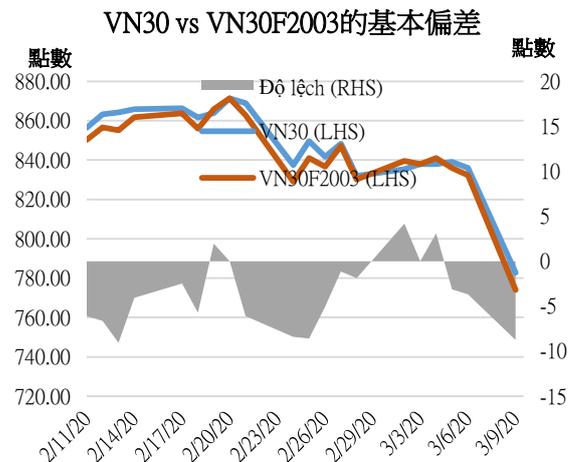
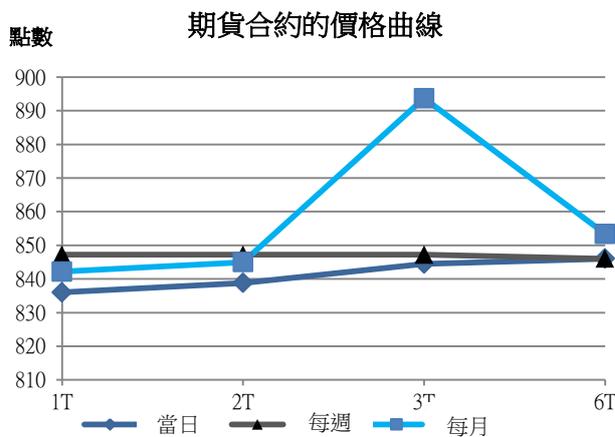
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期貨合約

	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	782.9	-53.1	-6.4%	0				
VN30F2003	774.1	-58.2	-7.0%	131,999	-6.66%	784	19/03/2020	12
VN30F2004	771.9	-58.1	-7.0%	805	44.01%	789	16/04/2020	39
VN30F2006	780.3	-58.7	-7.0%	191	96.91%	801	18/06/2020	102
VN30F2009	776.6	-58.4	-7.0%	106	63.08%	820	17/09/2020	193



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
ROS	-0.18	VNM	-5.42
CTD	-0.23	TCB	-4.65
SBT	-0.27	VIC	-4.58
EIB	-0.29	VPB	-4.42
BVH	-0.35	HPG	-3.50

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	-1.16	CTD	-7.00
NVL	-1.85	MWG	-6.98
SBT	-3.73	VCB	-6.98
MSN	-4.41	CTG	-6.98
SAB	-4.49	GAS	-6.97

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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%	46,650	187,627	19.5	2.5	890	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	67,200	5,127	7.6	0.6	145	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,150	97,367	10.3	1.3	6,019	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	55,200	40,976	33.8	2.1	197	29%	98,500	54,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	50,300	59,898	14.4	2.6	265	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.9%	17,300	21,269	24.6	1.4	116	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	54,600	37,034	12.9	2.6	1,480	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	78,100	149,479	12.8	3.1	266	4%	114,900	75,100
GMD	Gemadep 運輸股份公司	工業	0.8%	10,200	23,887	9.6	0.9	1,984	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.1%	28,000	26,954	7.6	1.4	1,529	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.0%	22,350	61,710	8.7	1.3	6,379	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,650	49,796	5.9	1.3	5,374	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.9%	50,900	59,499	10.7	1.4	1,224	38%	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%	105,500	47,814	12.2	3.8	675	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,900	52,258	15.2	2.3	419	6%	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	619	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	32,200	9,984	6.1	1.0	666	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,450	4,229	23.7	0.7	13,287	4%	34,800	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	169,000	108,377	22.6	5.8	48	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%	20,850	12,234	41.1	1.7	1,576	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	16,800	8,703	9.4	0.9	1,589	54%	29,600	15,750
STB	西貢商信銀行 (sacombank)	金融	3.6%	12,200	22,005	9.0	0.8	6,352	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	22,300	78,053	7.7	1.3	2,218	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	83,100	308,208	16.6	3.6	821	24%	95,000	61,900
VHM	Vinhomes 股份公司	房地產	4.9%	81,000	266,451	12.7	4.9	813	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	105,600	357,185	46.6	4.7	493	15%	126,500	102,700
VJC	Vietjet 越捷航空股份公司	工業	5.2%	123,000	64,432	15.6	4.2	402	19%	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	902	59%	142,800	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.7%	27,850	67,891	8.3	1.6	3,016	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	28,600	64,988	22.8	2.4	1,766	33%	39,950	27,950



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