

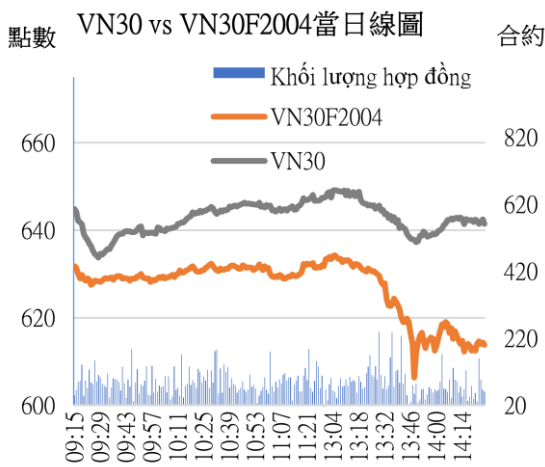
## 當日期貨市場：下跌趨勢仍未終止

2020/03/27

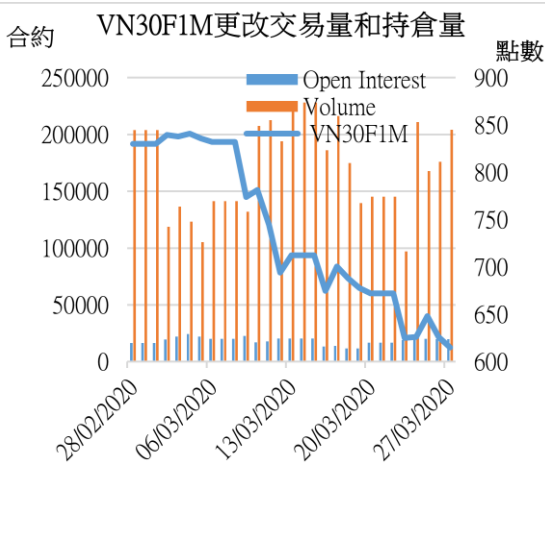
### 合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2004	615.0	-11.1	204,113	16/04
VN30F2005	610.0	-11.0	582	21/05
VN30F2006	608.1	-11.9	133	18/06
VN30F2009	607.5	-15.3	45	17/09

源自：Bloomberg - YSVN



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### 技術信號

- VN30F2004 跌破了 920 點的支撐位，表明下跌趨勢尚未結束。因此，下跌趨勢將使 VN30F2004 跌至約 590-595 點，對應於下跌通道的下邊限。RSI 指標從 40-50 區域回頭下跌，但仍在形成上漲的三角背離，表明先生趨勢處於最後階段。
- 盤中的阻力位在 619-623 點，相當於 Fibonacci Retracement 50%和 61.8%。

### 投資策略

- 當天策略 (Intraday)：投資者應優先考慮在 619-623 點開空頭，停損於 626 點，目標為 590-595 點。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 中的新信號。

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	下跌	下跌
支撐 1	590	595
支撐 2	555	590
阻力 1	700	619
阻力 2	800	623



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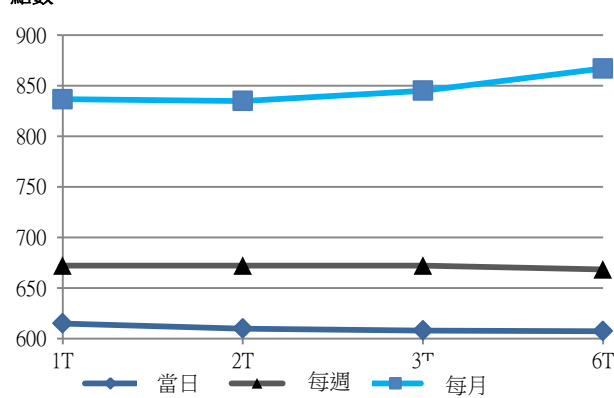


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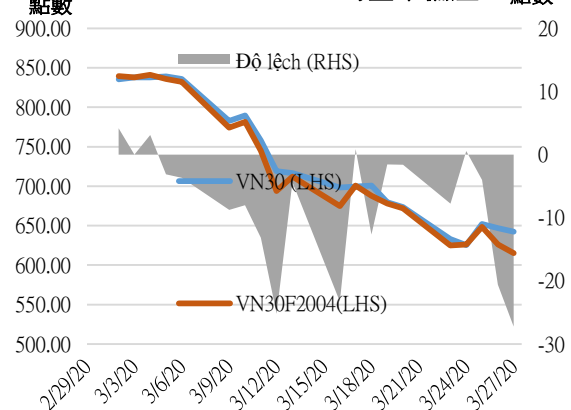
期貨合約

	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	642.2	-4.5	-0.7%	0				
VN30F2004	615.0	-11.1	-1.8%	204,113	15.93%	644	16/04/2020	20
VN30F2005	610.0	-11.0	-1.8%	582	-2.51%	649	21/05/2020	54
VN30F2006	608.1	-11.9	-1.9%	133	-31.09%	654	18/06/2020	82
VN30F2009	607.5	-15.3	-2.5%	45	-45.78%	668	17/09/2020	173

期貨合約的價格曲線



VN30 vs VN30F2004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
VIC	3.14	MWG	-1.89
SAB	0.44	HPG	-1.69
EIB	0.43	HDB	-1.24
VCB	0.36	STB	-1.20
SBT	0.31	MBB	-0.86

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
SBT	6.69	MWG	-6.91
VIC	6.11	HDB	-6.89
SAB	3.68	ROS	-5.76
VRE	2.00	STB	-5.63
EIB	1.95	SSI	-4.63

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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	1.1%	33,000	132,727	13.9	1.8	1,070	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	51,100	3,899	5.8	0.5	185	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	19,000	70,745	7.5	0.9	7,494	30%	28,450	17,650
BVH	Bao Viet (保越) 集團	金融	0.5%	38,000	28,208	23.3	1.5	274	29%	97,400	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	39,500	47,037	11.3	2.0	372	13%	67,500	35,400
EIB	越南進出口貿易股份銀行	金融	3.5%	15,700	19,302	22.3	1.2	180	30%	19,100	14,500
FPT	FPT 發展投資工藝股份公司	CNTT	5.0%	43,100	29,234	9.3	2.1	1,824	49%	61,300	40,682
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	58,200	111,392	9.6	2.3	403	3%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.8%	7,620	17,845	7.2	0.7	2,602	12%	16,400	7,460
HDB	胡志明市發展商業股份銀行	金融	2.6%	18,250	17,568	5.0	0.9	1,716	23%	30,700	18,250
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.7%	16,200	44,729	6.3	0.9	7,329	37%	26,462	15,800
MBB	軍隊貿易股份銀行	金融	4.3%	14,600	35,207	4.2	0.9	6,496	24%	23,900	14,450
MSN	Masan 集團股份公司	必需消費品	4.9%	49,300	57,629	10.3	1.3	1,604	37%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.0%	63,300	28,663	7.3	2.3	922	49%	129,500	63,300
NVL	Nova 房地產投資集團股份公司	房地產	3.7%	52,000	50,416	14.6	2.3	504	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	51,900	11,687	9.7	2.6	761	49%	92,500	50,300
REE	冷機電股份公司	工業	1.0%	28,000	8,681	5.3	0.8	751	49%	40,150	26,250
ROS	FLC Faros 建築股份公司	工業	0.2%	3,760	2,134	12.0	0.4	6,361	2%	34,800	3,720
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	129,600	83,110	17.3	4.4	58	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	0.8%	13,550	7,950	26.7	1.1	1,903	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.8%	12,350	6,398	6.9	0.7	2,144	52%	28,050	12,200
STB	西貢商信銀行 (sacombank)	金融	3.1%	8,210	14,808	6.0	0.6	9,064	12%	12,700	8,210
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	16,000	56,002	5.6	0.9	2,794	22%	25,850	15,600
VCB	越南外商貿易股份銀行	金融	4.0%	64,100	237,739	12.8	2.9	1,076	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.8%	60,000	197,371	9.4	3.6	786	15%	102,300	54,000
VIC	Vingroup 集團股份公司	房地產	8.5%	86,800	293,595	38.3	3.9	653	15%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	5.4%	96,900	50,760	12.3	3.3	406	19%	148,800	94,000
VNM	越南牛奶股份公司	必需消費品	11.0%	94,100	163,864	17.2	6.0	1,178	59%	139,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.1%	19,550	47,658	5.8	1.1	3,773	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.8%	20,400	46,355	16.3	1.7	1,665	32%	37,950	16,900



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