

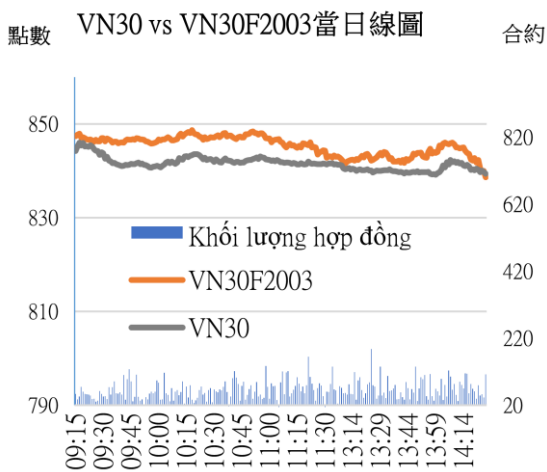
當日期貨市場：測試 829-832 點

2020/03/03

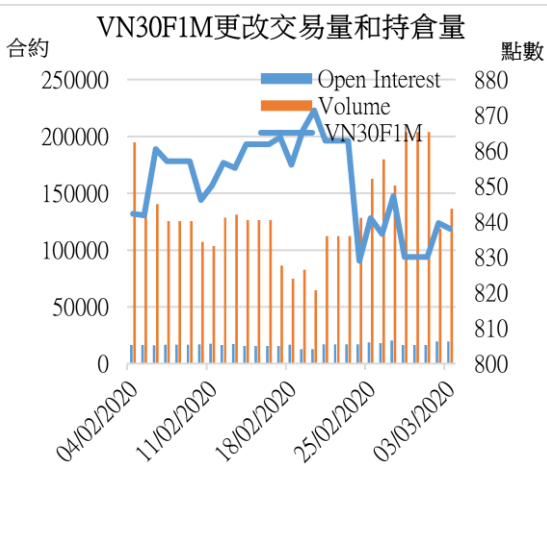
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	838.0	-1.6	136,611	19/03
VN30F2004	844.0	5.2	346	16/04
VN30F2006	848.7	0.0	91	18/06
VN30F2009	840.9	-1.9	156	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 在 849-850 點遇到阻力並形成修正期。Stochastic Oscillator 指標 (20,5,5) 顯示賣出的信號並切入超買區域，表明下一盤市場可能會繼續修正。但是，ATR 指標正在下跌，表明在 VN30F2003 形成 816-820 點的均衡區域後，波動率逐漸減弱。當前的下跌趨勢被認為是技術上的修正，829-830 點對應於 Fibonacci Retracement 38.2%-50% 將為 VN30F2003 的支撐位。
- 同時，根據 Elliott 波的理論，預計 VN30F2003 將以 A-B-C 形式從 943-816.6 點終止修正的之字形的波形，並返回大上漲的勢頭。

投資策略

- 當天策略 (Intraday)：投資者考慮在開盤時以當前價格水平開空頭，停損於 841.2 點，目標為 829-832 點。若 828-830 點支撐良好，可考慮開多頭，停損於 824 點，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。

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	850
阻力 2	910	855



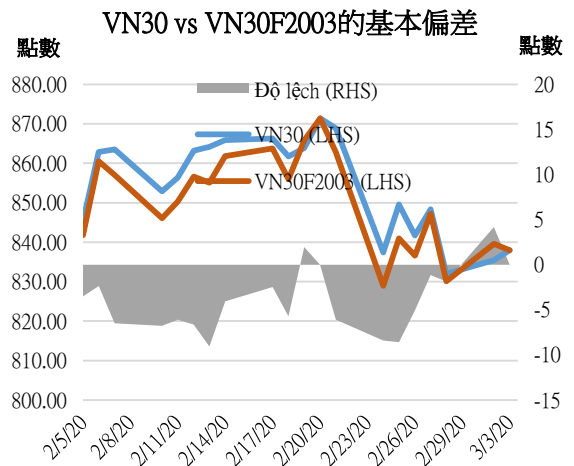
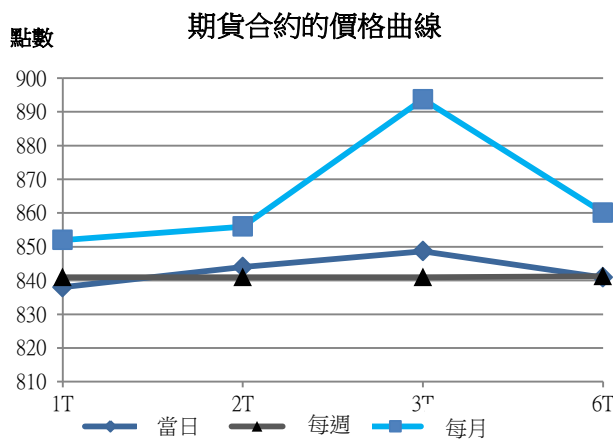
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期貨合約

	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	838.0	2.6	0.3%	0				
VN30F2003	838.0	-1.6	-0.2%	136,611	15.03%	840	19/03/2020	18
VN30F2004	844.0	5.2	0.6%	346	30.08%	846	16/04/2020	45
VN30F2006	848.7	0.0	0.0%	91	-10.78%	859	18/06/2020	108
VN30F2009	840.9	-1.9	-0.2%	156	721.05%	879	17/09/2020	199



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	0.60	EIB	-0.29
VPB	0.58	STB	-0.25
CTG	0.43	SBT	-0.11
BID	0.38	PLX	-0.07
MBB	0.38	VRE	-0.06

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	6.88	SBT	-1.40
BID	3.88	EIB	-1.13
CTG	3.73	PLX	-0.98
BVH	1.83	STB	-0.81
ROS	1.36	POW	-0.50

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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%	46,900	188,633	19.6	2.5	887	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	68,400	5,218	7.7	0.6	138	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,450	98,484	10.4	1.3	5,912	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	55,700	41,347	34.1	2.2	198	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	264	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	3.0%	17,500	21,515	24.8	1.4	114	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	55,900	37,916	13.2	2.7	1,493	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	80,000	153,116	13.1	3.2	270	4%	114,900	75,100
GMD	Gemadep 運輸股份公司	工業	0.8%	9,930	23,255	9.3	0.9	1,955	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	1,494	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	6,563	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,900	49,055	6.0	1.3	5,325	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	1,231	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%	106,400	48,222	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%	53,700	52,064	15.1	2.3	406	6%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	82,000	18,465	15.4	4.0	621	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	32,400	10,046	6.1	1.0	671	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,440	4,223	23.7	0.7	14,281	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	46	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%	21,100	12,380	41.6	1.8	1,529	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	15,950	8,263	8.9	0.9	1,552	54%	29,600	15,750
STB	西貢商信銀行 (sacombank)	金融	3.6%	12,250	22,095	9.0	0.8	6,002	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	22,500	78,753	7.8	1.3	2,194	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	82,200	304,870	16.4	3.6	815	24%	95,000	61,900
VHM	Vinhomes 股份公司	房地產	4.9%	80,500	264,806	12.6	4.8	915	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	105,500	356,846	46.5	4.7	486	15%	126,500	102,700
VJC	Vietjet 越捷航空股份公司	工業	5.1%	120,800	63,280	15.3	4.1	407	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	105,300	183,367	19.2	6.7	928	59%	143,900	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.5%	27,150	66,185	8.1	1.6	2,967	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	28,450	64,647	22.7	2.4	1,853	33%	39,950	27,950



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