

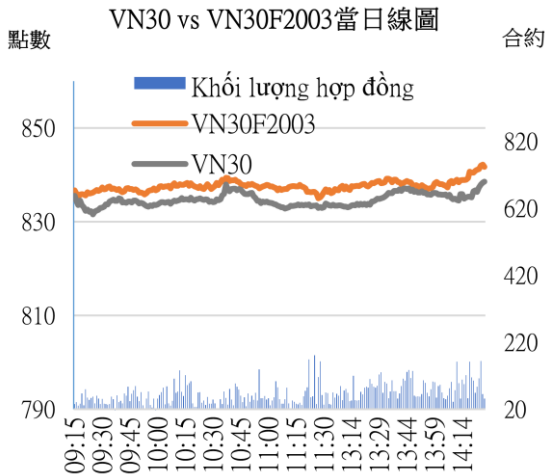
當日期貨市場：在 829-832 點內波動

2020/03/04

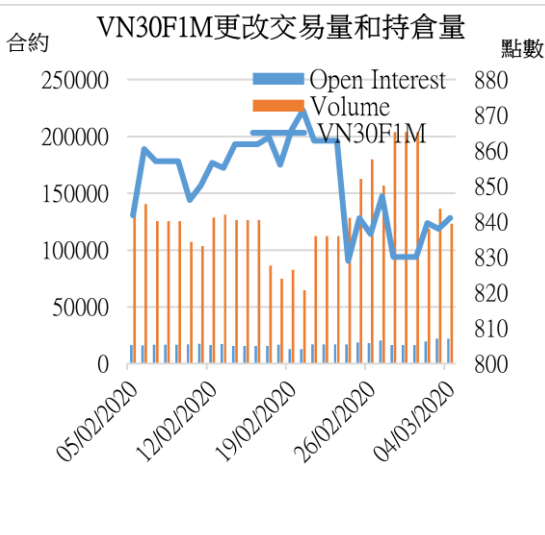
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	841.1	3.1	123,322	19/03
VN30F2004	842.4	-1.6	230	16/04
VN30F2006	850.0	1.3	54	18/06
VN30F2009	846.6	5.7	19	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 在接近尾盤時反彈，但是該恢復信號尚未從技術指標中得到確認。具體而言，MACD 指標仍顯示賣出信號，而 RSI 指標在 70 處遇到阻力後稍有恢復，但仍處於下跌趨勢。BBW 指標在較低水平下跌，顯示窄幅波動；表明 VN30F2003 在從 816 點漲至 849 點，將會積累修正。具體來說，VN30F2003 將在 843-833 點範圍內波動。

- 同時，以 Elliott 波動理論，VN30F2003 預計以 A-B-C 形式結束 943-816.6 點的修正之字形波動，並可能在該區域形成中期反轉。

投資策略

- 當天策略 (Intraday)：投資者考慮在 842-842.5 點開空頭，目標為 833 點，停損於 844 點。可在 828-830 點開多頭，停損於 828 點以下，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	845
阻力 2	910	850



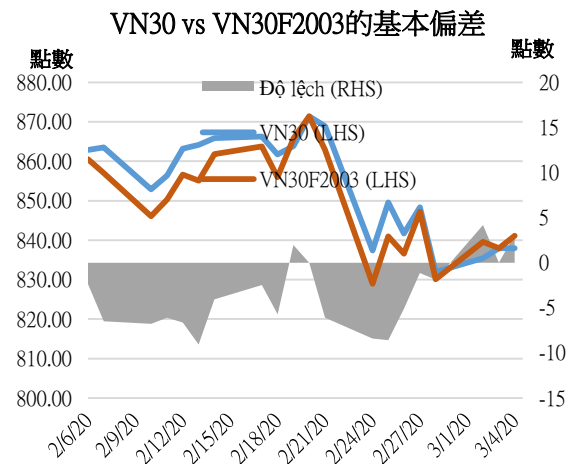
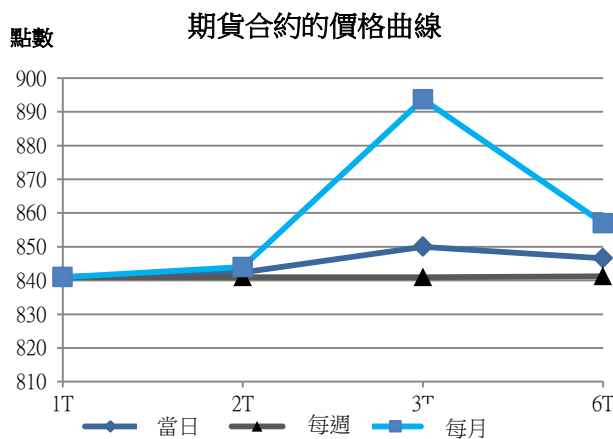
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期貨合約

	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	0.0	0.0%	0				
VN30F2003	841.1	3.1	0.4%	123,322	-9.73%	840	19/03/2020	17
VN30F2004	842.4	-1.6	-0.2%	230	-33.53%	846	16/04/2020	44
VN30F2006	850.0	1.3	0.2%	54	-40.66%	859	18/06/2020	107
VN30F2009	846.6	5.7	0.7%	19	-87.82%	878	17/09/2020	198



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
STB	0.62	VNM	-0.38
HDB	0.41	FPT	-0.30
ROS	0.18	MBB	-0.29
VJC	0.18	GAS	-0.25
TCB	0.16	VCB	-0.20

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.99	GAS	-2.38
STB	2.04	BID	-1.60
SSI	1.88	SBT	-0.95
HDB	1.62	MBB	-0.72
VJC	0.41	FPT	-0.72

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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%	46,150	185,616	19.2	2.5	892	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	68,500	5,226	7.7	0.6	141	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	6,005	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	55,700	41,347	34.1	2.2	199	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	266	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	115	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	55,500	37,644	13.1	2.7	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%	9,960	23,325	9.4	0.9	1,974	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.1%	28,150	27,098	7.7	1.4	1,520	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	6,485	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,750	50,037	6.0	1.3	5,364	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	1,246	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%	106,000	48,040	12.2	3.9	674	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,800	52,161	15.1	2.3	414	6%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	82,200	18,510	15.4	4.0	622	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	672	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,960	4,518	25.4	0.7	13,744	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%	20,900	12,263	41.2	1.7	1,555	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	16,250	8,418	9.1	0.9	1,561	54%	29,600	15,750
STB	西貢商信銀行 (sacombank)	金融	3.7%	12,500	22,546	9.2	0.8	6,209	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	22,550	78,928	7.8	1.3	2,211	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	81,700	303,015	16.3	3.5	822	24%	95,000	61,900
VHM	Vinhomes 股份公司	房地產	4.9%	80,500	264,806	12.6	4.8	854	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	491	15%	126,500	102,700
VJC	Vietjet 越捷航空股份公司	工業	5.2%	121,300	63,542	15.4	4.1	403	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	104,800	182,496	19.1	6.6	915	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	2,990	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	1,827	33%	39,950	27,950



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