

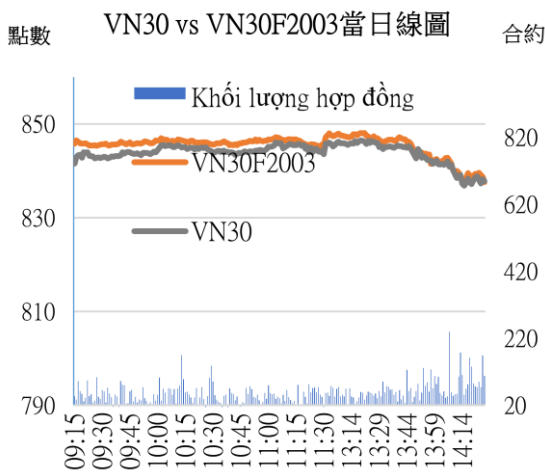
當日期貨市場：重新測試 810-812 點

2020/03/06

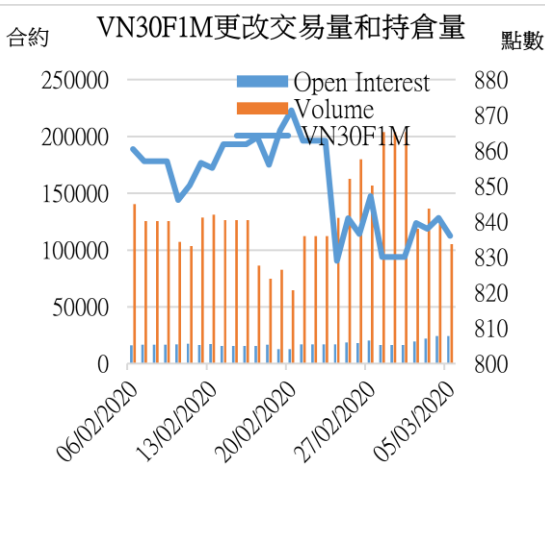
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	832.3	-3.7	141,416	19/03
VN30F2004	830.0	-8.8	559	16/04
VN30F2006	839.0	-5.5	97	18/06
VN30F2009	838.4	-8.8	65	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 繼續走弱，儘管在接近尾盤時有所回漲，但仍未能漲至 830-836 點。同時，830-836 點也匯聚了價格通道的下限線以鞏固上述無法成功突破的阻力位。因此，下一盤，VN30F2003 可能將繼續減弱，支撐位為 810-812 點。
- 在 Daily 框架中，RSI 指標出現了強勁的價格上漲背離。同時，根據 Elliott 模式，VN30F2003 預計處於從 943 點修正的 Zigzag 形波動模式的最後階段，支撐位為 800-810 點。

投資策略

- 當天策略 (Intraday)：投資者開率在當前價格開空頭，停損於 833.5 點，目標為 812-815。若 810-812 點支撐良好，投資者可考慮開多頭。
- 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	橫盤
支撐 1	810	816
支撐 2	782	812
阻力 1	870	833
阻力 2	910	848



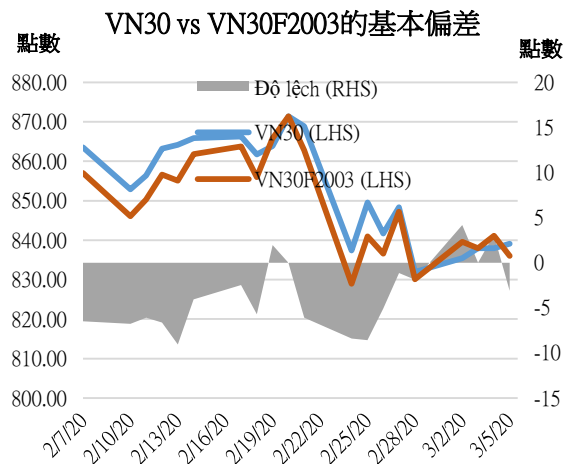
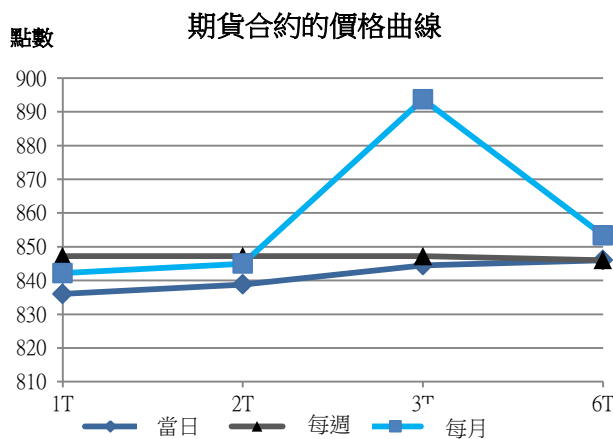
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期貨合約

	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	836.0	-3.1	-0.4%	0				
VN30F2003	832.3	-3.7	-0.4%	141,416	34.45%	837	19/03/2020	13
VN30F2004	830.0	-8.8	-1.0%	559	61.56%	843	16/04/2020	40
VN30F2006	839.0	-5.5	-0.7%	97	-12.61%	856	18/06/2020	103
VN30F2009	838.4	-8.8	-1.0%	65	116.67%	876	17/09/2020	194



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
MSN	2.23	MWG	-0.96
VCB	0.57	VJC	-0.89
CTD	0.13	VPB	-0.81
STB	0.12	TCB	-0.78
HPG	0.11	SAB	-0.62

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
MSN	6.88	SAB	-3.79
CTD	4.17	SBT	-3.60
VCB	1.68	MWG	-2.27
BID	0.43	VJC	-2.03
STB	0.41	ROS	-1.34



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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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HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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