

當日期貨市場：重新測試舊底部

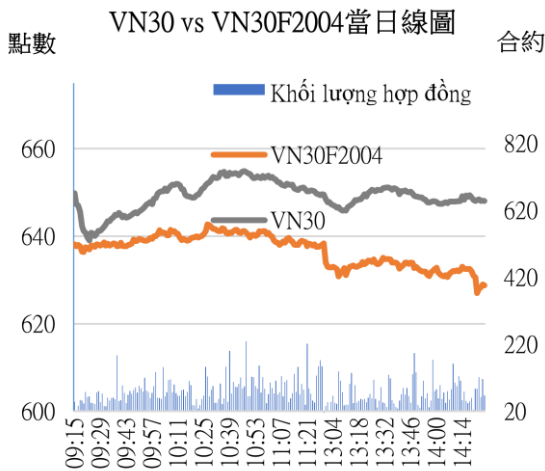
2020/03/26

合約走勢

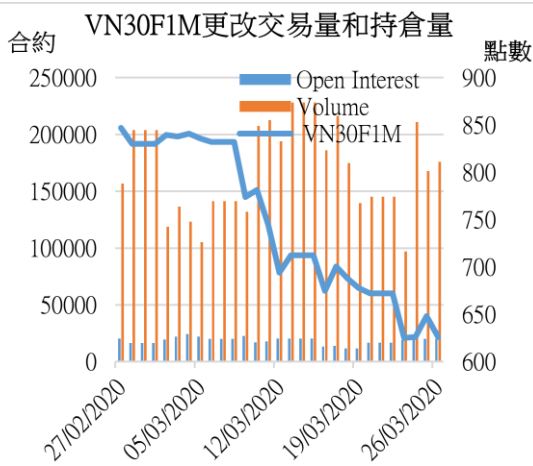
收盤 +/- 成交量 到期日

| 單位 | 點數 | 點數 | 合約 | 日期 |
|-----------|-------|-------|---------|-------|
| VN30F2004 | 626.1 | -22.2 | 176,064 | 16/04 |
| VN30F2005 | 621.0 | -21.9 | 597 | 21/05 |
| VN30F2006 | 620.0 | -24.8 | 193 | 18/06 |
| VN30F2009 | 622.8 | -22.2 | 83 | 17/09 |

源自：Bloomberg - YSVN



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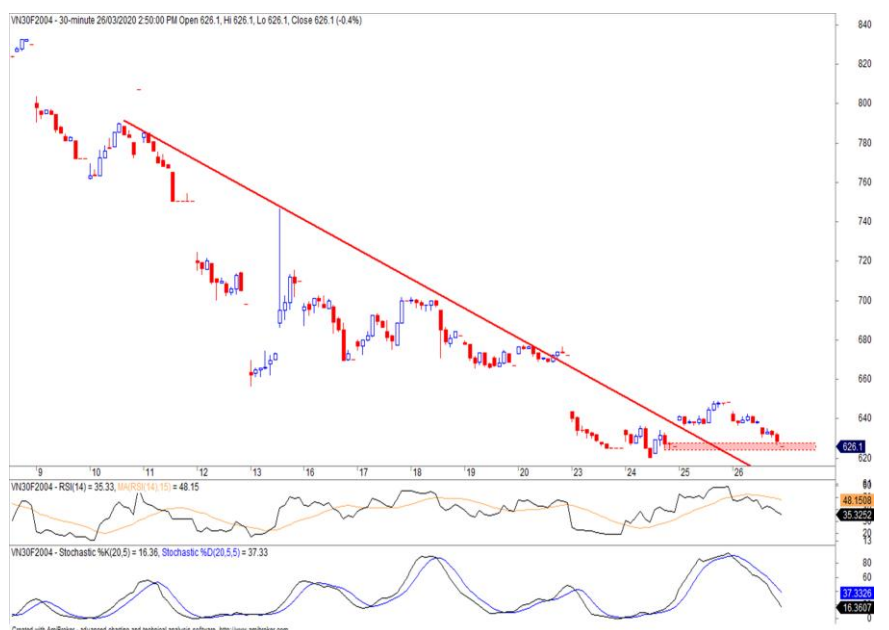
技術信號

- VN30F2004 在盤中進行了修正，但 VN30F2004 價格圖正在重新測試 622-623.5 點的底部。在下一盤中若 VN30F2004 測試成功底部，就將確認建立底部並繼續上漲的信號，同時我們預計 VN30F2004 將在 620 點結束了從 846 點開始的下跌階段的第五波。
- 在 Daily 幀的較大視圖中，RSI 和 MACD Histogram 指標顯示看漲背離，VN30F2004 也從 846 點的下跌趨勢通道中脫離，表明較大的恢復跨度正在形成，並在 562 點有重要支撐位。

投資策略

- 當天策略 (Intraday)：預計 VN30F2004 將在約 622-623.5 點得到支撐並重拾漲勢，投資者應考慮在上述區域開多頭，停損於 620.5 點和目標為 635-638 點。或投資者可以等待價格從上述區域反彈並超過 628.5 點時，在上漲趨勢中開多頭。
- 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 | 上漲 |
| 支撐 1 | 620 | 623 |
| 支撐 2 | 600 | 620 |
| 阻力 1 | 700 | 650 |
| 阻力 2 | 800 | 670 |



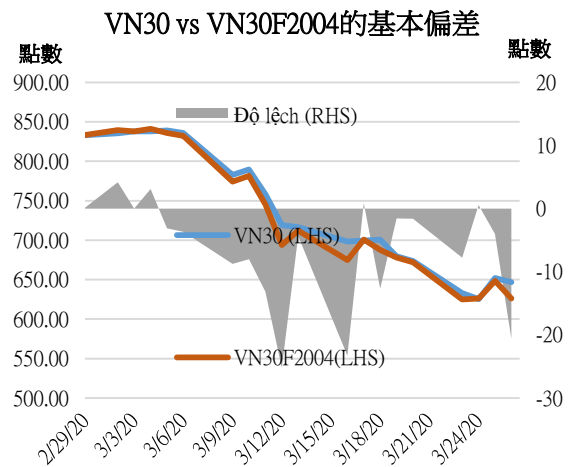
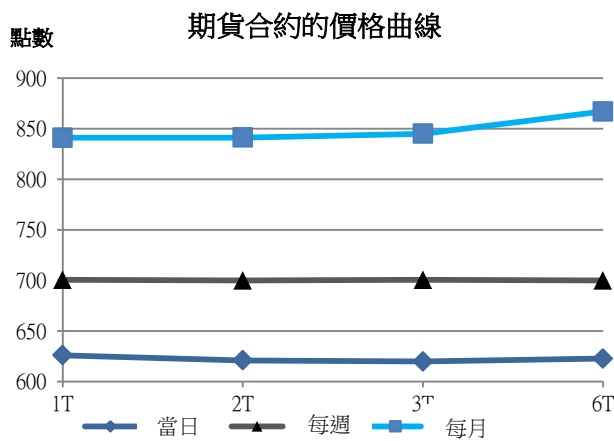
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期貨合約

| | 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 | 646.7 | -5.6 | -0.9% | 0 | | | | |
| VN30F2004 | 626.1 | -22.2 | -3.4% | 176,064 | 4.88% | 648 | 16/04/2020 | 21 |
| VN30F2005 | 621.0 | -21.9 | -3.4% | 597 | -36.49% | 654 | 21/05/2020 | 55 |
| VN30F2006 | 620.0 | -24.8 | -3.8% | 193 | 6.04% | 658 | 18/06/2020 | 83 |
| VN30F2009 | 622.8 | -22.2 | -3.4% | 83 | -30.83% | 673 | 17/09/2020 | 174 |



| 上漲排名/前5檔 | 影響點數 | 下跌排名/前5檔 | 影響點數 |
|----------|------|----------|-------|
| VIC | 3.33 | MWG | -2.01 |
| VNM | 1.51 | HPG | -1.92 |
| VHM | 0.97 | VPB | -1.63 |
| VRE | 0.62 | TCB | -1.55 |
| VCB | 0.49 | FPT | -1.33 |

| 股價上漲前5檔 | % | 股價下跌前5檔 | % |
|---------|------|---------|-------|
| VIC | 6.93 | ROS | -6.99 |
| BVH | 6.90 | MWG | -6.85 |
| SBT | 6.72 | HPG | -4.78 |
| VRE | 5.82 | STB | -4.50 |
| SAB | 4.17 | FPT | -3.91 |

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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% | 33,300 | 133,933 | 14.1 | 1.8 | 1,061 | 18% | 55,800 | 30,550 |
| CTD | Coteccons 建築股份公司 | 工業 | 0.4% | 51,800 | 3,952 | 5.8 | 0.5 | 186 | 47% | 146,200 | 47,750 |
| CTG | 越南工商股份銀行 | 金融 | 1.3% | 18,800 | 70,000 | 7.4 | 0.9 | 7,431 | 30% | 28,450 | 17,650 |
| BVH | Bao Viet (保越) 集團 | 金融 | 0.6% | 39,500 | 29,322 | 24.2 | 1.5 | 254 | 29% | 97,400 | 32,300 |
| DPM | 油氣化學原料 - 化肥股份公司 | 原材料 | 0.9% | 39,450 | 46,978 | 11.3 | 2.0 | 367 | 13% | 67,500 | 35,400 |
| EIB | 越南進出口貿易股份銀行 | 金融 | 3.4% | 15,400 | 18,933 | 21.9 | 1.2 | 177 | 30% | 19,100 | 14,850 |
| FPT | FPT 發展投資工藝股份公司 | CNTT | 5.1% | 44,200 | 29,980 | 9.5 | 2.1 | 1,812 | 49% | 61,300 | 40,455 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 1.2% | 58,700 | 112,349 | 9.6 | 2.3 | 397 | 3% | 114,900 | 53,900 |
| GMD | Gemadep 運輸股份公司 | 工業 | 0.8% | 7,600 | 17,798 | 7.1 | 0.7 | 2,609 | 12% | 16,400 | 7,460 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 2.8% | 19,600 | 18,868 | 5.3 | 1.0 | 1,673 | 23% | 30,700 | 18,700 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 5.9% | 16,950 | 46,800 | 6.5 | 1.0 | 7,227 | 37% | 26,462 | 16,650 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.4% | 15,050 | 36,292 | 4.3 | 0.9 | 6,469 | 24% | 23,900 | 14,450 |
| MSN | Masan 集團股份公司 | 必需消費品 | 4.8% | 49,000 | 57,278 | 10.3 | 1.3 | 1,580 | 37% | 91,600 | 46,400 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 4.2% | 68,000 | 30,792 | 7.9 | 2.5 | 896 | 49% | 129,500 | 66,800 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 3.6% | 51,800 | 50,222 | 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% | 53,800 | 12,115 | 10.0 | 2.6 | 754 | 49% | 92,500 | 50,300 |
| REE | 冷機電股份公司 | 工業 | 1.0% | 28,350 | 8,790 | 5.4 | 0.8 | 756 | 49% | 40,150 | 26,250 |
| ROS | FLC Faros 建築股份公司 | 工業 | 0.2% | 3,990 | 2,265 | 12.7 | 0.4 | 6,709 | 2% | 34,800 | 3,990 |
| SAB | Sai Gon (西貢) 飲料-酒-啤酒股份公司 | 必需消費品 | 1.9% | 125,000 | 80,160 | 16.7 | 4.3 | 56 | 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 | 0.7% | 12,700 | 7,452 | 25.0 | 1.1 | 1,900 | 6% | 22,700 | 11,600 |
| SSI | SSI 西貢證券股份公司 | 金融 | 0.8% | 12,950 | 6,709 | 7.2 | 0.7 | 2,138 | 52% | 28,050 | 12,200 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 3.3% | 8,700 | 15,692 | 6.4 | 0.6 | 8,965 | 12% | 12,700 | 8,700 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 7.7% | 16,100 | 56,352 | 5.6 | 0.9 | 2,779 | 22% | 25,900 | 16,000 |
| VCB | 越南外商貿易股份銀行 | 金融 | 4.0% | 63,200 | 234,401 | 12.6 | 2.9 | 1,055 | 24% | 95,000 | 56,600 |
| VHM | Vinhomes 股份公司 | 房地產 | 4.8% | 61,000 | 200,660 | 9.6 | 3.7 | 758 | 15% | 102,300 | 54,000 |
| VIC | Vingroup 集團股份公司 | 房地產 | 7.9% | 81,800 | 276,683 | 36.1 | 3.6 | 638 | 15% | 126,500 | 68,000 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 5.4% | 97,000 | 50,812 | 12.3 | 3.3 | 408 | 19% | 148,800 | 94,000 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 10.9% | 94,000 | 163,690 | 17.2 | 6.0 | 1,144 | 59% | 139,900 | 83,700 |
| VPB | Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 7.1% | 19,600 | 47,780 | 5.8 | 1.1 | 3,747 | 23% | 29,300 | 17,500 |
| VRE | Vincom Retail 股份公司 | 房地產 | 1.7% | 20,000 | 45,446 | 16.0 | 1.7 | 1,596 | 32% | 37,950 | 16,900 |



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