

當日期貨市場：優先在盤中交易

2020/01/10

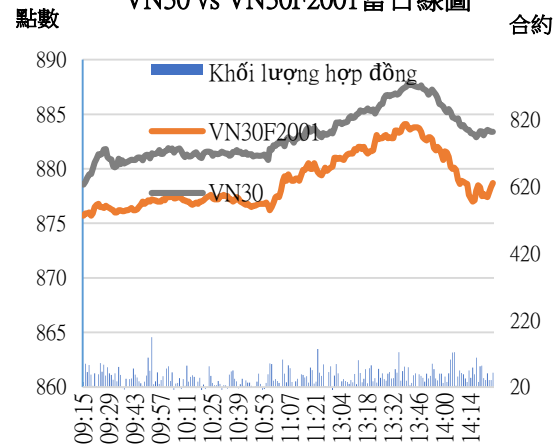
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2001	878.7	3.9	82,465	16/01
VN30F2002	880.0	4.6	365	20/02
VN30F2003	883.5	4.5	88	19/03
VN30F2006	887.8	6.2	39	18/06

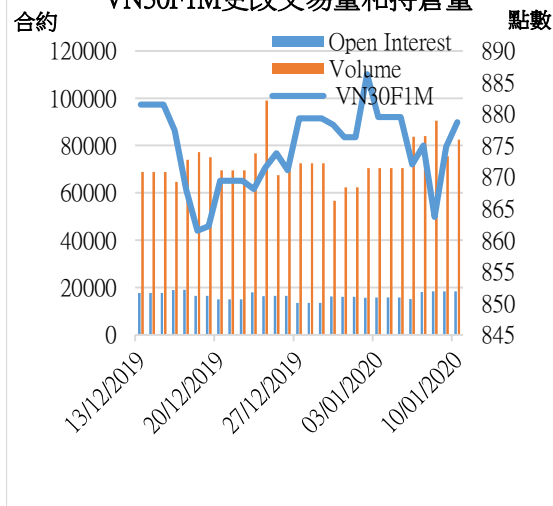
源自：Bloomberg - YSVN

VN30 vs VN30F2001當日線圖



源自：Bloomberg - YSVN

VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2001 劇烈震動，但仍從 863 點的舊底部處於短期上漲趨勢。具體，盤中的快速下跌節奏是修正性的第 4 波，而第 5 波仍存在上漲趨勢。同時，875 點相當於 Fibonacci 61.8% 和內部趨勢線有支撐的作用，因價格在接近尾盤時略有回漲。RSI 指標在進入超買區域後就已修正，但仍保持積極的狀態。
- 在 Daily 的框架上，VN30F2001 處於橫盤的狀態，下限為 862 點，上限為 888-890 點。

投資策略

- 當天策略 (Intraday)：短期上漲趨勢仍然持續。投資者在當前價格開多頭，目標為 885-887 點，停損於 874.8 點。可在 888-890 點開空頭來試探市場，目標為 883 點，停損於 891 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，停損設在 883.04 點。

趨勢	VN30F2001-Daily	VN30F2001-30M
短期	橫盤	上漲
支撐 1	860	876
支撐 2	830	860
阻力 1	890	885
阻力 2	900	890



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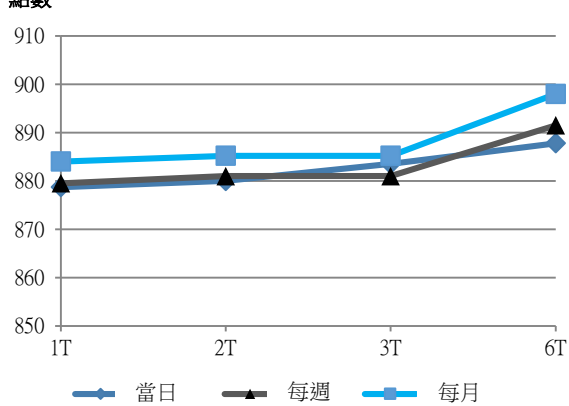


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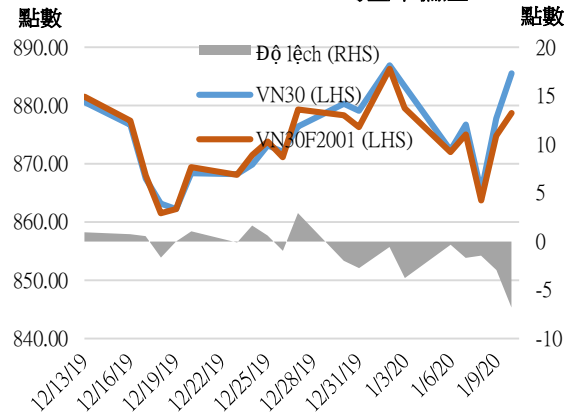
期貨合約

	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	885.5	7.8	0.9%	0				
VN30F2001	878.7	3.9	0.4%	82,465	9.28%	886	16/01/2020	6
VN30F2002	880.0	4.6	0.5%	365	26.74%	893	20/02/2020	40
VN30F2003	883.5	4.5	0.5%	88	69.23%	899	19/03/2020	68
VN30F2006	887.8	6.2	0.7%	39	-13.33%	920	18/06/2020	159

期貨合約的價格曲線



VN30 vs VN30F2001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
STB	0.87	MSN	-0.32
EIB	0.79	ROS	-0.28
VPB	0.70	FPT	-0.08
MBB	0.67	DPM	-0.05
SAB	0.63	VRE	-0.03

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTG	4.90	ROS	-6.90
STB	3.45	DPM	-1.92
BID	3.32	CTD	-1.29
EIB	3.15	MSN	-0.88
BVH	2.92	FPT	-0.17

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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	1.6%	51,300	199,693	23.5	3.0	834	18%	49,900	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	49,550	3,830	5.1	0.5	76	47%	162,000	50,200
CTG	越南工商股份銀行	金融	1.0%	23,550	83,590	13.7	1.1	3,145	30%	23,450	17,900
BVH	Bao Viet (保越) 集團	金融	0.8%	67,000	48,325	34.5	2.9	168	30%	98,500	65,000
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	12,750	5,087	20.0	0.7	306	19%	23,700	12,350
EIB	越南進出口貿易股份銀行	金融	2.9%	18,000	21,454	33.7	1.4	107	30%	19,100	14,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	57,500	39,069	12.3	2.9	1,483	49%	61,300	37,727
GAS	越南氣體總公司 - 股份公司	公用服務	1.4%	95,900	182,208	16.2	4.0	279	4%	114,900	87,500
GMD	Gemadept 運輸股份公司	工業	0.9%	22,000	6,443	11.1	1.0	269	49%	29,150	21,000
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,100	26,977	9.5	1.7	1,700	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	24,200	66,266	9.5	1.4	5,344	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	21,400	48,956	6.5	1.2	3,930	20%	23,900	17,500
MSN	Masan 集團股份公司	必需消費品	4.2%	56,500	66,630	12.6	2.0	914	39%	92,000	50,200
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	115,100	51,893	13.8	4.5	626	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	55,800	53,906	17.4	2.5	367	7%	65,100	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	88,500	19,411	17.8	4.7	463	49%	89,300	66,900
REE	冷機電股份公司	工業	1.0%	35,700	11,069	6.4	1.1	726	49%	40,150	30,200
ROS	FLC Faros 建築股份公司	工業	0.5%	12,150	7,407	37.6	1.2	26,220	4%	36,000	13,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.5%	233,500	145,571	30.8	8.1	29	63%	291,000	221,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	18,700	10,972	42.5	1.5	1,240	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	18,300	9,120	10.1	0.9	1,404	55%	29,600	17,550
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,500	18,307	6.6	0.7	3,034	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,150	80,678	8.7	1.4	1,524	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	89,500	328,977	16.8	4.0	629	24%	92,500	54,500
VHM	Vinhomes 股份公司	房地產	4.9%	84,500	274,017	15.7	5.2	1,296	15%	102,300	73,500
VIC	Vingroup 集團股份公司	房地產	8.1%	114,800	387,965	72.2	4.9	399	15%	126,500	98,800
VJC	Vietjet 越捷航空股份公司	工業	6.0%	146,200	76,585	14.8	5.6	445	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.3%	118,900	206,527	21.5	7.6	984	59%	152,600	116,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	21,050	50,583	6.2	1.3	2,205	23%	22,800	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	33,950	77,259	32.9	2.8	3,315	33%	39,950	27,550



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