

當日期貨市場：短期的振動

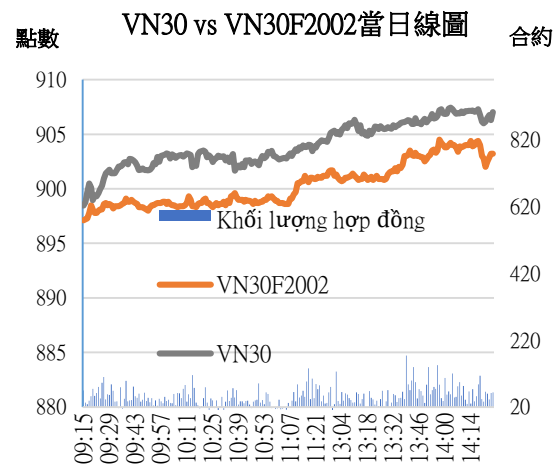
2020/01/21

合約走勢

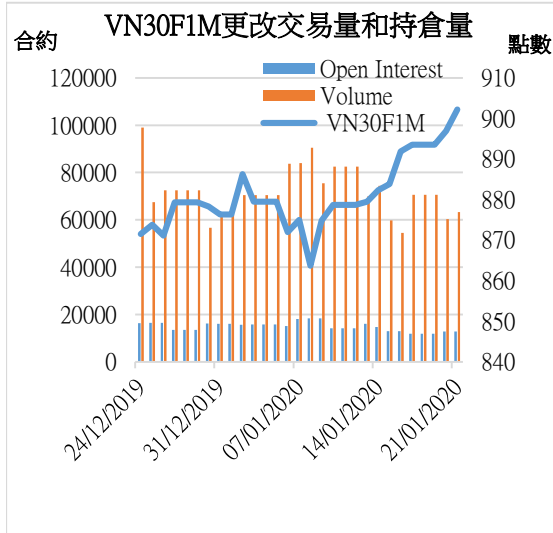
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	902.2	5.3	63,328	20/02
VN30F2003	900.2	3.7	197	19/03
VN30F2006	903.5	5.0	89	18/06
VN30F2009	905.1	6.2	36	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2002 繼續擴大短期的漲勢，漲幅為 5.3 點。907-910 點是 VN30F2002 的短期阻力位，對應阻力趨勢線。RSI 指標（14），Stochastic（20,5,5）在超買區域出現振動，但信號仍相當積極。
- 同時，根據 Elliott 波浪模型，價格依照 Elliott 波浪理論位於第 3 波，因此仍有望可上漲。VN30F2002 的支撐位接近 899 點，和 894 點。

投資策略

- 當天策略 (Intraday)：投資者在修正階段的 894-895 點開多頭，目標為 905-907 點，停損於 890 點。
- 主要短期趨勢策略 (Daily)：投資者可開多頭，停損於 885.3 點。

趨勢	VN30F2002-Daily	VN30F2002-30M
短期	上漲	上漲
支撐 1	866	895
支撐 2	830	887
阻力 1	910	905
阻力 2	944	910



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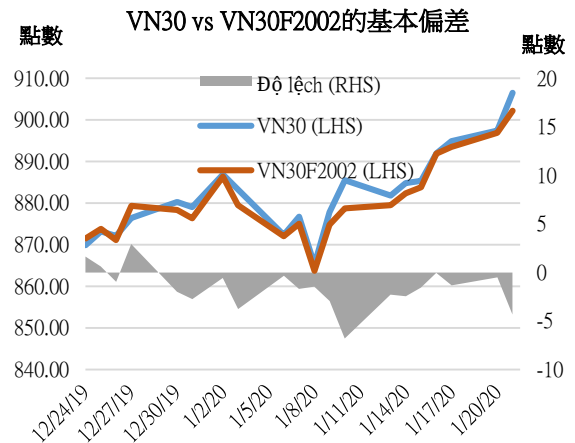
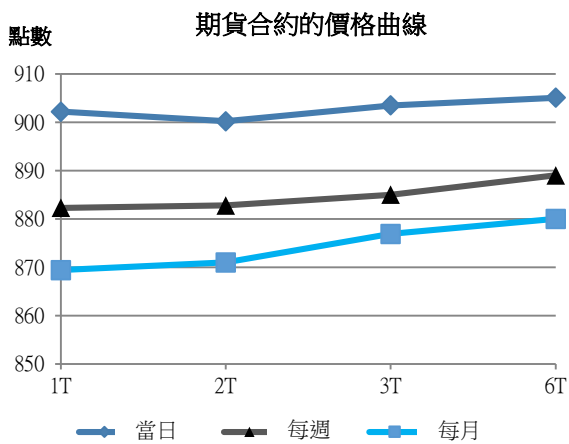
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期貨合約

	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	906.5	9.1	1.0%	0				
VN30F2002	902.2	5.3	0.6%	63,328	5.10%	911	20/02/2020	25
VN30F2003	900.2	3.7	0.4%	197	30.46%	917	19/03/2020	52
VN30F2006	903.5	5.0	0.6%	89	394.44%	938	18/06/2020	143
VN30F2009	905.1	6.2	0.7%	36	260.00%	959	17/09/2020	234



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	2.43	FPT	-1.42
TCB	2.19	EIB	-0.43
VNM	1.38	SAB	-0.29
MBB	1.06	PNJ	-0.25
HPG	0.80	CTD	-0.02

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VPB	4.67	FPT	-3.31
TCB	3.00	EIB	-1.69
MBB	2.50	SAB	-1.27
HDB	2.48	PNJ	-1.09
VRE	1.88	CTD	-0.93



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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%	54,000	217,189	25.6	3.3	833	18%	54,600	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	53,000	4,044	6.0	0.5	86	47%	149,800	47,750
CTG	越南工商股份銀行	金融	1.1%	25,300	94,202	15.4	1.3	3,625	30%	25,800	18,300
BVH	Bao Viet (保越) 集團	金融	0.7%	65,900	48,919	34.9	2.9	172	30%	98,500	65,000
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	12,650	4,950	19.5	0.6	268	19%	23,700	12,350
EIB	越南進出口貿易股份銀行	金融	2.9%	17,500	21,515	33.8	1.4	128	30%	19,100	14,650
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	55,500	37,644	11.8	2.8	1,480	49%	61,300	37,727
GAS	越南氣體總公司 - 股份公司	公用服務	1.4%	94,900	181,634	15.6	4.0	285	4%	114,900	87,500
GMD	Gemadept 運輸股份公司	工業	0.8%	21,400	6,354	11.0	1.0	260	49%	29,150	20,750
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,950	27,868	10.0	1.8	1,677	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	25,850	71,374	10.2	1.6	5,764	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,550	52,444	6.9	1.3	3,966	20%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.9%	54,500	63,708	12.1	1.9	926	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%	120,000	54,385	14.4	4.7	640	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	56,000	54,294	17.6	2.5	346	7%	65,100	53,900
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.5%	91,000	20,492	17.1	4.5	527	49%	92,500	67,050
REE	冷機電股份公司	工業	1.0%	37,300	11,565	6.6	1.2	683	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	10,150	5,761	29.3	1.0	24,280	4%	35,750	9,670
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.6%	233,000	149,419	31.6	8.4	31	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	0.8%	18,450	10,825	42.0	1.5	1,219	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	19,250	9,780	10.9	1.0	1,409	55%	29,600	17,550
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,900	19,660	7.1	0.7	2,968	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	24,050	84,178	9.0	1.4	1,555	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.3%	94,000	348,634	17.8	4.3	682	24%	94,800	54,500
VHM	Vinhomes 股份公司	房地產	4.9%	87,500	287,832	16.5	5.5	1,324	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	114,900	388,641	72.3	4.9	388	15%	126,500	98,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	147,000	77,004	14.9	5.7	440	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.2%	121,000	210,707	21.9	7.7	941	59%	152,600	116,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	23,550	57,409	7.0	1.4	1,863	23%	23,600	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	32,600	74,078	31.6	2.7	3,068	33%	39,950	27,550



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