

當日期貨市場：考慮短期的空頭

2020/02/10

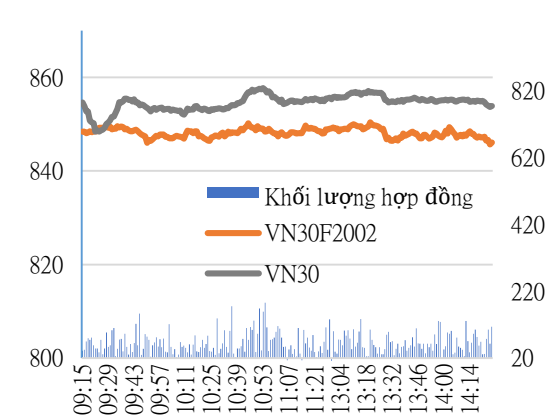
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	846.1	-10.9	107,072	20/02
VN30F2003	846.6	-9.4	246	19/03
VN30F2006	854.9	-8.7	96	18/06
VN30F2009	856.4	-3.2	60	17/09

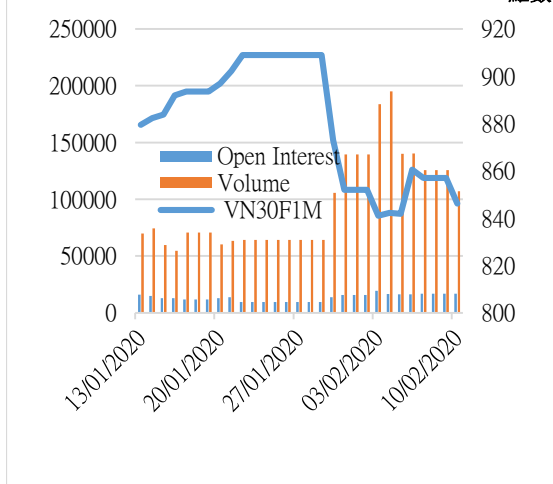
源自：Bloomberg - YSVN

VN30 vs VN30F2002當日線圖



源自：Bloomberg - YSVN

VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

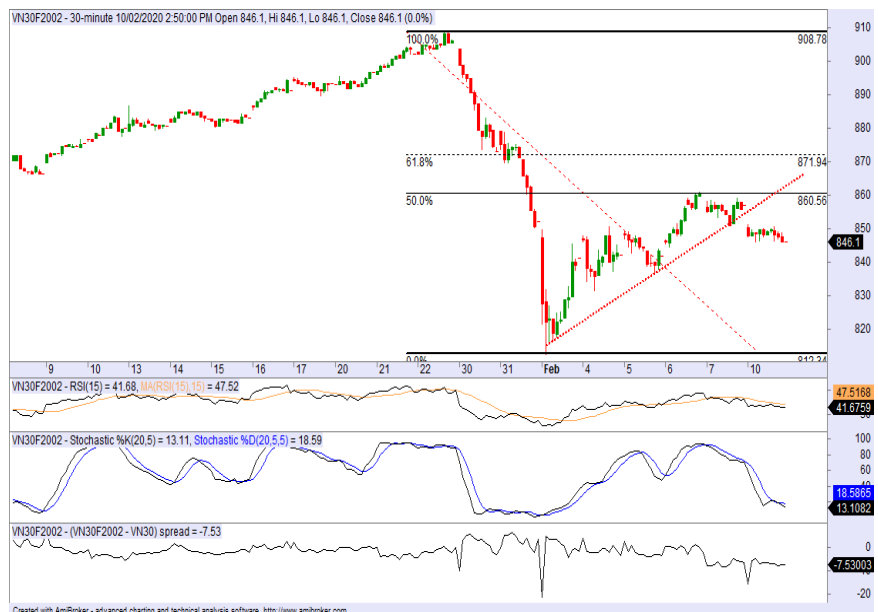
技術信號

- VN30F1M 在接近 860 點的阻力位之後（相當於 Fibonacci Retracement 50%），就繼續下跌。同時，價格圖表打破了上漲趨勢線（大約 853-855 點）時，就進入了短期下跌趨勢。
- Stochastic (20,5,5) 指標維持賣出的信號，而 RSI (14) 尚未顯示放緩跌勢的跡象，表明修正階段可能會繼續。VN30F200 的最近支撐位是大約 840 點，而強有力的支撐位是 800-810 點。

投資策略

- 當天策略 (Intraday)：投資者在當前價格點開空頭，停損於 851 點和目標為 838-840 點。
- 主要短期趨勢策略 (Daily)：投資者可以考慮繼續持有多頭，並停損於 840.93 點。

趨勢	VN30F2002-Daily	VN30F2002-1H
短期	上漲	下跌
支撐 1	810	838
支撐 2	750	830
阻力 1	860	851
阻力 2	910	860



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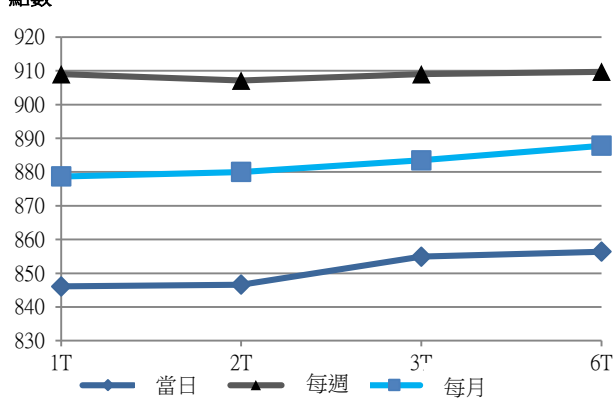


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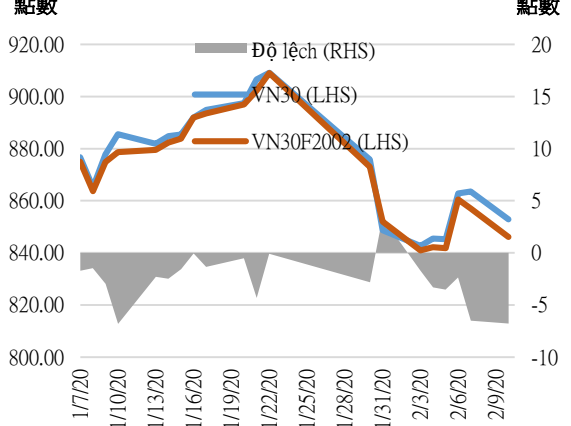
期貨合約

	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	852.9	-10.6	-1.2%	0				
VN30F2002	846.1	-10.9	-1.3%	107,072	-14.78%	854	20/02/2020	12
VN30F2003	846.6	-9.4	-1.1%	246	15.49%	860	19/03/2020	39
VN30F2006	854.9	-8.7	-1.0%	96	-17.95%	879	18/06/2020	130
VN30F2009	856.4	-3.2	-0.4%	60	-13.04%	899	17/09/2020	221

期貨合約的價格曲線



VN30 vs VN30F2002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
CTD	0.18	VPB	-1.75
ROS	0.18	MWG	-1.17
GAS	0.10	TCB	-0.93
HPG	0.00	VNM	-0.90
MSN	0.00	VJC	-0.79

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.90	BID	-5.03
CTD	6.87	BVH	-3.85
GAS	0.93	VPB	-2.96
HPG	0.00	VRE	-2.81
MSN	0.00	MWG	-2.67



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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	1.3%	49,100	197,481	20.5	2.6	870	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	60,700	4,631	6.9	0.6	101	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,600	99,043	10.5	1.3	4,730	30%	28,100	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	57,500	42,684	35.2	2.2	176	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	#VALUE!	11,650	4,559	12.9	0.6	281	19%	23,700	10,800
EIB	越南進出口貿易股份銀行	金融	2.9%	17,450	21,454	24.8	1.4	127	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	52,600	35,677	12.5	2.5	1,607	49%	61,300	38,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	86,800	166,131	14.2	3.4	292	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	#VALUE!	19,300	5,731	12.1	0.9	299	49%	29,150	17,800
HDB	胡志明市發展商業股份銀行	金融	3.2%	29,500	28,398	8.0	1.9	1,609	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	24,350	67,232	9.4	1.4	6,470	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	21,000	48,839	6.0	1.3	4,668	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	49,900	58,330	10.5	1.4	999	39%	92,000	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.0%	105,800	47,950	12.2	3.9	669	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,100	52,452	15.2	2.4	367	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	81,500	18,353	15.3	4.0	593	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	33,550	10,402	6.3	1.0	702	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	8,060	4,575	25.7	0.8	20,920	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.2%	195,000	125,050	26.1	6.6	37	63%	291,000	189,300
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,000	10,561	35.5	1.5	1,223	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,550	9,092	10.3	0.9	1,522	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.2%	10,950	19,750	8.0	0.7	3,763	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	21,850	76,478	7.6	1.2	1,840	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	88,900	329,719	17.8	3.8	781	24%	95,000	56,800
VHM	Vinhomes 股份公司	房地產	5.1%	86,200	283,556	13.5	5.2	1,341	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.3%	113,700	384,582	50.1	5.1	443	15%	126,500	101,200
VJC	Vietjet 越捷航空股份公司	工業	5.4%	129,000	67,575	16.4	4.4	442	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	109,000	189,810	19.9	6.9	978	59%	152,600	101,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.7%	24,600	59,969	7.3	1.4	2,170	23%	25,650	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,100	70,669	24.8	2.6	2,872	33%	39,950	27,950



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