

當日期貨市場：可在恢復階段裡累計股票

2020/02/11

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	850.3	4.2	103,659	20/02
VN30F2003	849.6	3.0	484	19/03
VN30F2006	857.0	2.1	36	18/06
VN30F2009	858.4	4.1	82	17/09

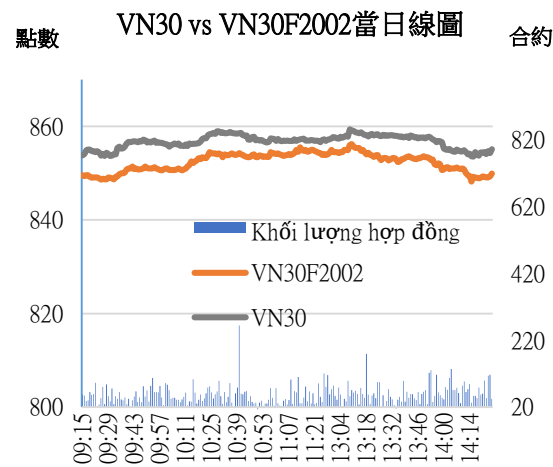
源自：Bloomberg - YSVN

技術信號

- VN30F1M 繼續橫盤整理。具體來說，VN30F1M 在接近尾盤時出現劇烈的波動，但價格走勢圖仍維持在 846-850 點的支撐位之上。同時，該區域還具有 Internal Trendline。
- 交易量繼續減少，與前一盤相比減少了近 15%，反映了價格在積極的積累中。

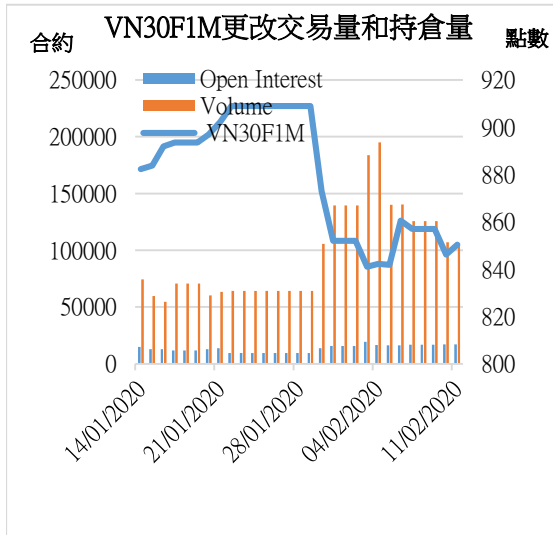
投資策略

- 當天策略 (Intraday)：VN30F1M 仍在積極的累積中。投資者可考慮在 848-849 點開多頭，停損在 846 點，目標為 862-865 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。

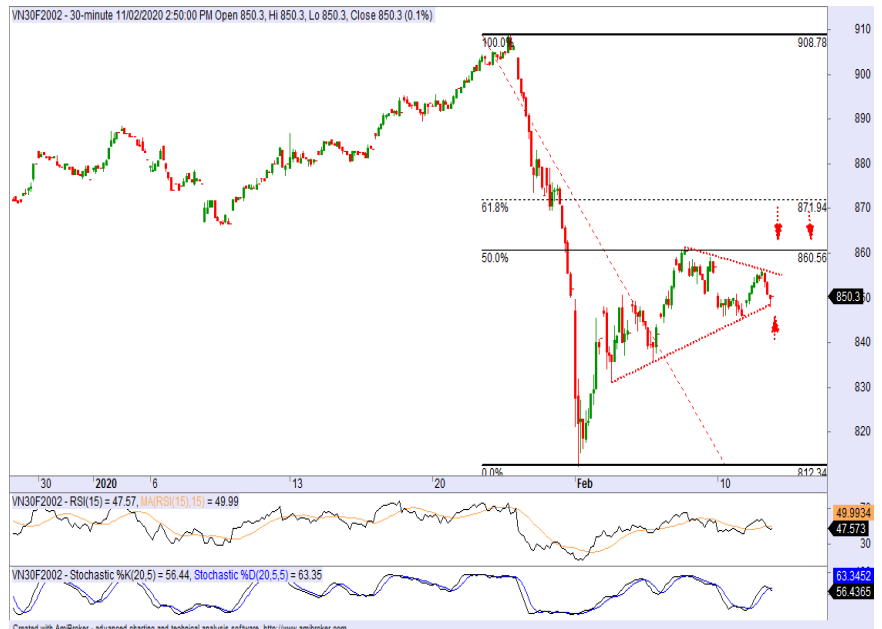


源自：Bloomberg - YSVN

趨勢	VN30F2002-Daily	VN30F2002-1H
短期	上漲	上漲
支撐 1	810	849
支撐 2	750	846
阻力 1	860	862
阻力 2	910	871



源自：Bloomberg - YSVN



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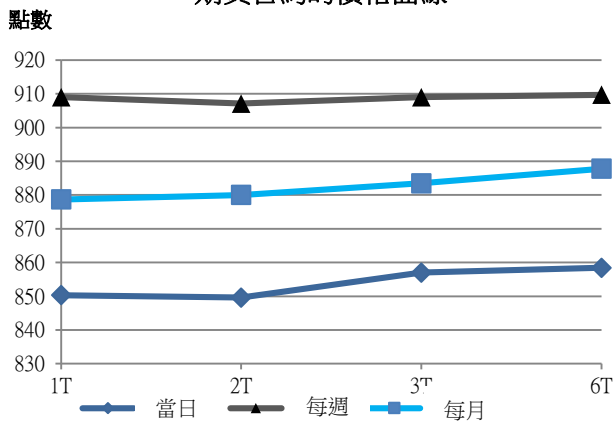


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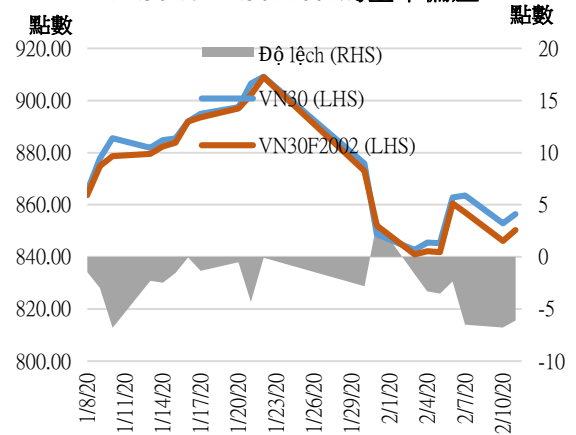
期貨合約

	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	856.4	3.5	0.4%	0				
VN30F2002	850.3	4.2	0.5%	103,659	-3.19%	857	20/02/2020	11
VN30F2003	849.6	3.0	0.4%	484	96.75%	863	19/03/2020	38
VN30F2006	857.0	2.1	0.2%	36	-62.50%	883	18/06/2020	129
VN30F2009	858.4	4.1	0.5%	82	36.67%	903	17/09/2020	220

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
VPB	1.86	HPG	-1.70
STB	0.98	VNM	-1.36
TCB	0.93	HDB	-0.46
FPT	0.74	VIC	-0.19
CTG	0.53	GAS	-0.16

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.95	HPG	-3.08
CTG	4.32	HDB	-1.69
CTD	3.79	VNM	-1.65
STB	3.65	GAS	-1.38
BID	3.46	SSI	-0.57



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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%	50,800	204,319	21.2	2.7	872	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	63,000	4,806	7.1	0.6	104	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.5%	27,750	103,324	10.9	1.3	4,828	30%	28,100	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	57,800	42,906	35.4	2.3	176	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	#VALUE!	11,700	4,579	13.0	0.6	280	19%	23,700	10,800
EIB	越南進出口貿易股份銀行	金融	2.9%	17,550	21,577	24.9	1.4	124	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	53,600	36,356	12.7	2.6	1,602	49%	61,300	38,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	85,600	163,834	14.0	3.4	295	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	#VALUE!	19,100	5,671	12.0	0.9	303	49%	29,150	17,800
HDB	胡志明市發展商業股份銀行	金融	3.1%	29,000	27,916	7.9	1.8	1,558	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,600	65,161	9.1	1.4	6,349	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	21,200	49,759	6.1	1.3	4,629	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	1,009	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%	106,500	48,267	12.3	3.9	671	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,200	52,549	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	594	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	34,250	10,619	6.5	1.0	699	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	8,620	4,893	27.5	0.8	20,404	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%	194,000	124,409	25.9	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%	18,500	10,855	36.5	1.5	1,223	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	17,450	9,040	10.2	0.9	1,472	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,350	20,471	8.3	0.8	3,803	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	22,150	77,528	7.7	1.3	1,804	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	89,200	330,832	17.8	3.9	791	24%	95,000	56,800
VHM	Vinhomes 股份公司	房地產	5.1%	86,200	283,556	13.5	5.2	1,315	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.3%	113,400	383,568	50.0	5.0	441	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	441	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	107,200	186,676	19.6	6.8	975	59%	152,600	101,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.9%	25,400	61,919	7.5	1.5	2,225	23%	25,650	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,400	71,351	25.1	2.7	2,800	33%	39,950	27,950



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