

當日期貨市場：測試 857-858 點的阻力位

2020/02/13

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	855.1	-1.5	131,133	20/02
VN30F2003	854.5	-3.8	427	19/03
VN30F2006	860.0	-2.0	85	18/06
VN30F2009	857.0	-5.6	46	17/09

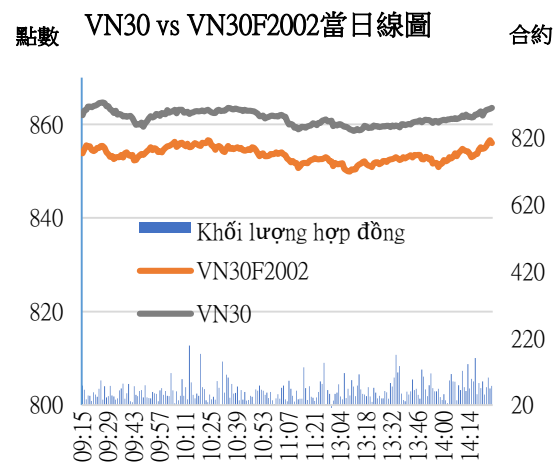
源自：Bloomberg - YSVN

技術信號

- VN30F1M 在短期上漲趨勢線下方突破了，為 2020 年 2 月上旬的修正提供了支撐的作用。該信號表明短期修正正在形成。
- 同時，價格線正在回測已突破的 857-858 點以上的趨勢線。這也是價格下跌差距趨的區域。因此，若 VN30F1M 重新測試上述阻力位時，下一盤的趨勢將更加明顯。

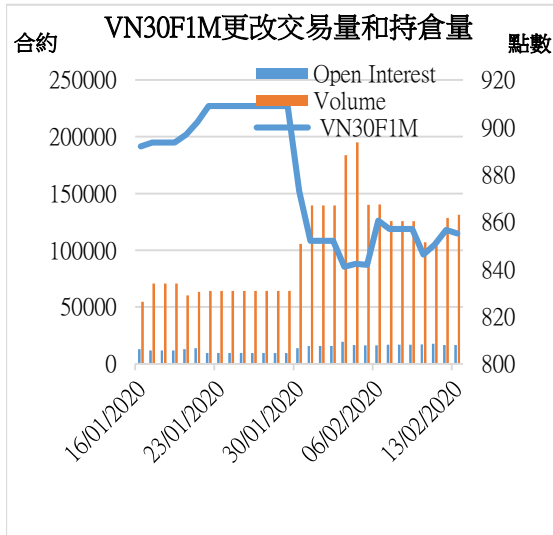
投資策略

- 當天策略 (Intraday)：若價格無法突破 847-858 點，投資者可考慮開空頭，停損於 860 點，目標為 843-845 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。

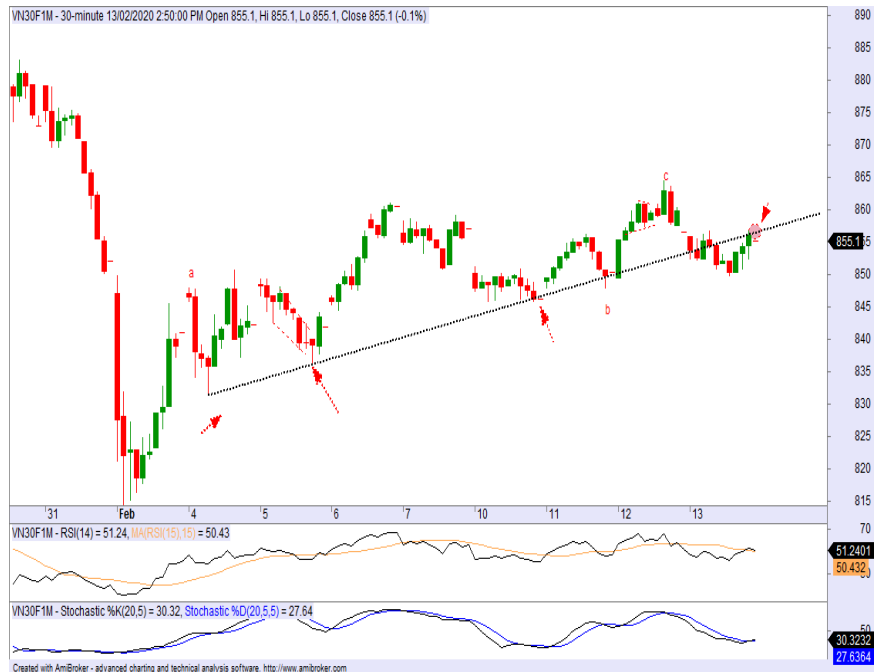


源自：Bloomberg - YSVN

趨勢	VN30F2002-Daily	VN30F2002-1H
短期	上漲	下跌
支撐 1	810	850
支撐 2	750	840
阻力 1	870	857
阻力 2	910	865



源自：Bloomberg - YSVN



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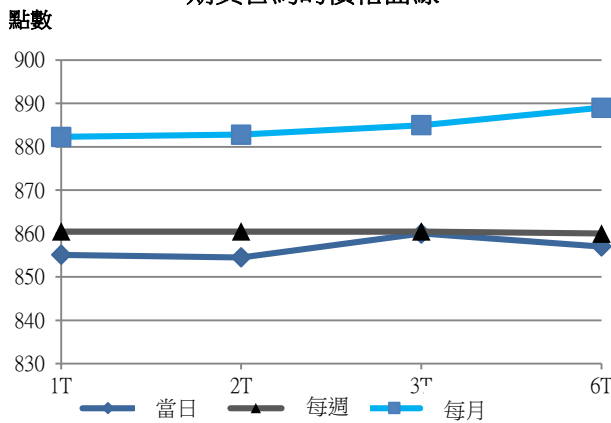


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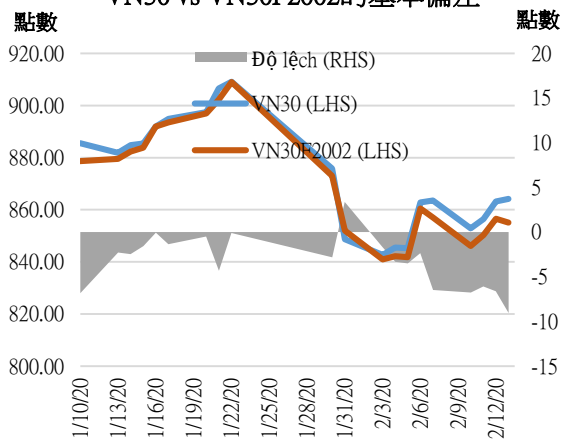
期貨合約

	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	864.2	0.9	0.1%	0				
VN30F2002	855.1	-1.5	-0.2%	131,133	2.03%	864	20/02/2020	7
VN30F2003	854.5	-3.8	-0.4%	427	-5.53%	870	19/03/2020	34
VN30F2006	860.0	-2.0	-0.2%	85	26.87%	890	18/06/2020	125
VN30F2009	857.0	-5.6	-0.6%	46	31.43%	910	17/09/2020	216

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	1.75	MBB	-0.48
SBT	0.49	MWG	-0.40
VIC	0.25	VHM	-0.26
ROS	0.22	HPG	-0.23
GAS	0.20	VNM	-0.23

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.94	MBB	-1.15
SBT	6.84	SSI	-1.12
VPB	2.90	CTD	-1.08
GAS	1.74	MWG	-0.92
PLX	0.76	BID	-0.79



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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%	50,400	204,319	21.2	2.7	873	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	64,300	4,959	7.3	0.6	110	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	27,250	101,277	10.7	1.3	4,860	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	57,500	42,684	35.2	2.2	177	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	#VALUE!	12,000	4,716	13.4	0.6	277	19%	23,700	10,800
EIB	越南進出口貿易股份銀行	金融	2.9%	17,400	21,454	24.8	1.4	126	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	54,300	36,695	12.8	2.6	1,593	49%	61,300	39,909
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	87,500	164,600	14.1	3.4	294	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	#VALUE!	19,500	5,686	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%	29,200	28,109	7.9	1.5	1,576	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,700	65,714	9.2	1.4	6,451	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	21,400	50,815	6.2	1.3	4,624	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	50,200	59,032	10.6	1.4	1,026	39%	92,000	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	108,000	49,400	12.6	4.0	666	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	54,500	52,743	15.3	2.4	368	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	82,500	18,578	15.5	4.1	591	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	34,800	10,774	6.6	1.0	700	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	9,860	5,233	29.4	0.9	20,155	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.1%	191,000	122,485	25.5	6.5	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%	21,100	11,588	38.9	1.6	1,226	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,600	9,221	10.4	0.9	1,472	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,500	20,832	8.5	0.8	3,981	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	22,600	79,278	7.9	1.3	1,797	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	89,300	331,574	17.9	3.9	786	24%	95,000	57,800
VHM	Vinhomes 股份公司	房地產	5.1%	86,000	284,543	13.6	5.2	1,303	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.1%	112,400	378,832	49.4	5.0	439	15%	126,500	104,000
VJC	Vietjet 越捷航空股份公司	工業	5.3%	129,200	67,680	16.4	4.4	439	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	106,900	186,676	19.6	6.8	974	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.0%	26,600	63,016	7.7	1.5	2,270	23%	26,850	17,500
VRE	Vincom Retail 股份公司	房地產	2.0%	31,450	71,010	24.9	2.6	2,796	33%	39,950	27,950



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