

當日期貨市場：接近 873 點的阻力位

2020/02/20

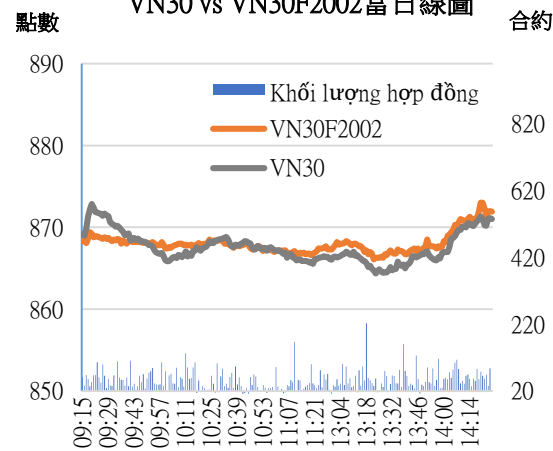
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	871.7	5.9	64,539	20/02
VN30F2003	870.2	7.7	25026	19/03
VN30F2006	873.4	7.4	141	18/06
VN30F2009	875.0	8.0	76	17/09

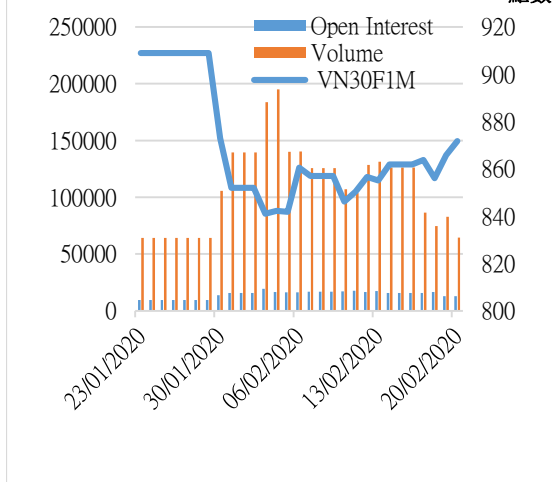
源自：Bloomberg - YSVN

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

- VN30F2003 當天有積極的上漲。在價格圖表上，該合約接近 873-875 點的阻力位，該阻力位 2019 年 11 月的支撐位，但已被打破。RSI (14) 的上漲衝量減弱，並在 70 之前趨於停滯，並產生了看跌背離。因此，VN30F2003 在下一盤將繼續上漲的慣性，但有可能在 873-875 點遇到阻力。
- 同時，大趨勢仍然根據 Elliott 波的三角形模型 Sideway (橫盤整理)。從 819 點的恢復階段面向 Fibo 61.8%，相當於約 873 點。投資者應若持有多頭，就注意在上述阻力位。

投資策略

- 當天策略 (Intraday)：若價格在 873-874 點遇到阻力，投資者可考慮開空頭以試探市場走勢，停損於 875.5 點，目標為 865 點。
- 主要短期趨勢策略 (Daily)：投資者觀察 VN30F2003 合約的走勢，並等待切入點。

趨勢	VN30F2002-Daily	VN30F2002-30M
短期	上漲	上漲
支撐 1	840	870
支撐 2	800	855
阻力 1	873	873
阻力 2	910	880



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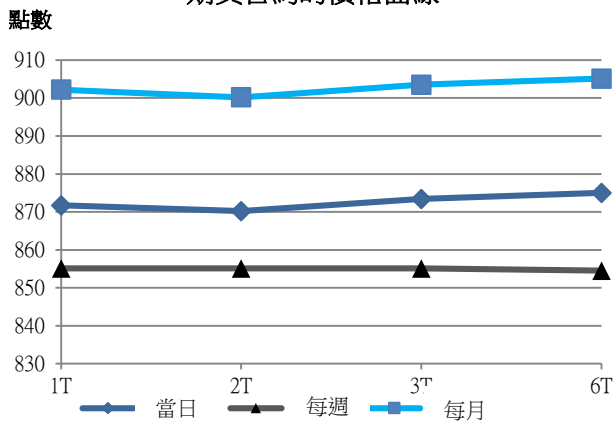


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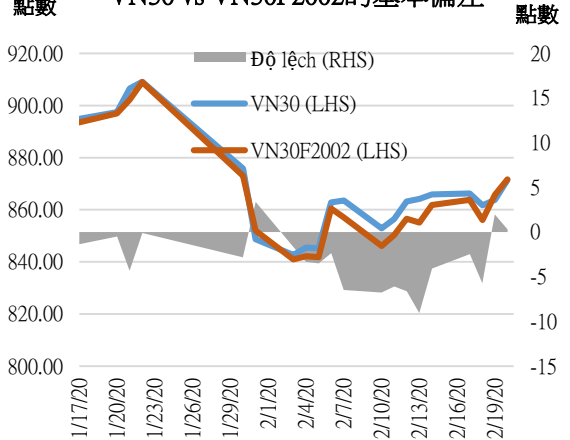
期貨合約

	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	871.4	7.6	0.9%	0				
VN30F2002	871.7	5.9	0.7%	64,539	-21.98%	870	20/02/2020	0
VN30F2003	870.2	7.7	0.9%	25,026	304.82%	876	19/03/2020	27
VN30F2006	873.4	7.4	0.9%	141	281.08%	896	18/06/2020	118
VN30F2009	875.0	8.0	0.9%	76	406.67%	916	17/09/2020	209

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
VIC	3.14	TCB	-0.47
VPB	1.75	STB	-0.25
HPG	1.13	EIB	-0.14
VHM	0.46	CTD	-0.11
MSN	0.45	HDB	-0.09

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	6.81	CTD	-3.43
VIC	4.76	STB	-0.88
POW	4.31	TCB	-0.63
VPB	2.70	EIB	-0.58
VRE	2.49	CTG	-0.37



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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%	51,300	206,330	21.4	2.8	833	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	67,600	5,157	7.6	0.6	123	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,900	100,160	10.6	1.3	5,169	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	57,500	42,684	35.2	2.2	183	29%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	53,200	63,351	15.2	2.7	253	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.8%	17,200	21,146	24.4	1.3	109	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	55,800	37,848	13.2	2.7	1,424	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	85,300	163,260	14.0	3.4	275	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	0.8%	10,900	25,526	10.2	0.9	1,814	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,400	27,339	7.7	1.5	1,505	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,750	65,576	9.2	1.4	6,478	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	21,650	50,815	6.2	1.3	4,732	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	51,100	59,733	10.7	1.4	1,079	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%	110,600	50,125	12.8	4.0	626	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	54,500	52,840	15.3	2.4	394	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	85,300	19,209	16.0	4.2	592	49%	92,500	71,000
REE	冷機電股份公司	工業	1.0%	35,650	11,053	6.7	1.1	678	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	9,100	5,165	29.0	0.9	18,075	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.0%	180,000	115,431	24.1	6.1	41	63%	291,000	175,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	22,000	12,908	43.3	1.8	1,339	6%	22,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	17,600	9,118	9.8	1.0	1,494	53%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.2%	11,300	20,381	8.3	0.8	4,832	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	23,500	82,253	8.2	1.3	1,948	22%	28,000	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	89,500	331,945	17.9	3.9	776	24%	95,000	58,900
VHM	Vinhomes 股份公司	房地產	5.1%	86,900	285,859	13.6	5.2	1,224	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	110,000	372,067	48.5	4.9	470	15%	126,500	103,500
VJC	Vietjet 越捷航空股份公司	工業	5.3%	128,500	67,313	16.3	4.4	429	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.2%	106,400	185,283	19.4	6.7	899	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.6%	28,550	69,598	8.5	1.6	2,500	23%	28,550	17,500
VRE	Vincom Retail 股份公司	房地產	2.0%	30,900	70,215	24.7	2.6	2,413	33%	39,950	27,950



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