

當日期貨市場：基本線繼續擴大

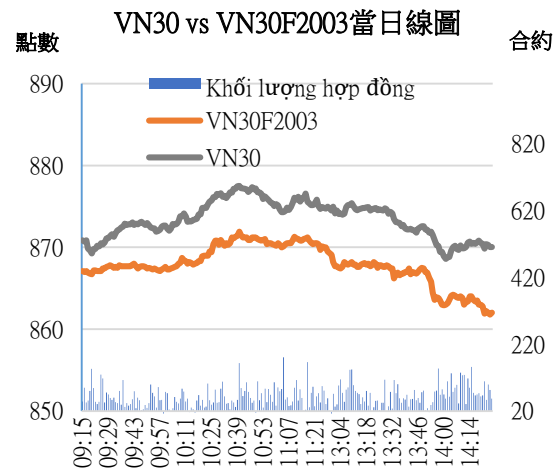
2020/02/20

合約走勢

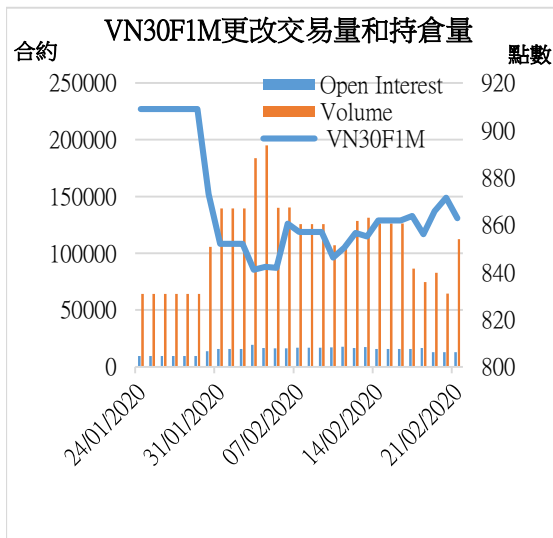
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2003	862.8	-7.4	112,375	19/03
VN30F2004	861.0		247	16/04
VN30F2006	866.5	-6.9	90	18/06
VN30F2009	865.1	-7.3	96	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 當天在接近 872 點的強力阻力位（相當於 Fibo Retracement 61.8%）開始修正。同時，VN30F2003 的主要趨勢仍是在大幅內橫盤整理，上邊限為 870-872 點，下邊限為 838-840 點，對應於三角波模式（A-B-C-D-E）。
- 價格圖表仍保持在價格通道的下邊限（約 860 點），基差為 -6.1，因此當價格突破 860 點或 872 點阻力位，市場會有明確的趨勢信號之前，修正階段可能會在此之前結束。

投資策略

- 當天策略 (Intraday)：當確認有修正階段，投資者可考慮在價格跌破 860 點時開空頭，目標為 840 點，停損於 865 點。當價格反彈上漲至 873 點時開多頭，目標為 886 點，停損於 870 點。
- 主要短期趨勢策略 (Daily)：投資者觀察市場走勢，並等待新的切入點。

趨勢	VN30F2003-Daily	VN30F2003-30M
短期	上漲	下跌
支撐 1	840	860
支撐 2	800	840
阻力 1	873	865
阻力 2	910	872



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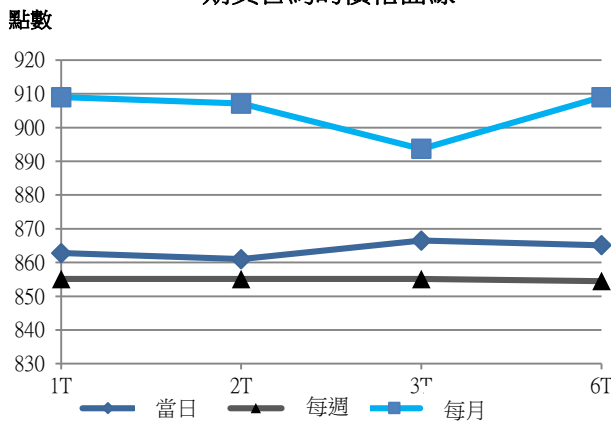


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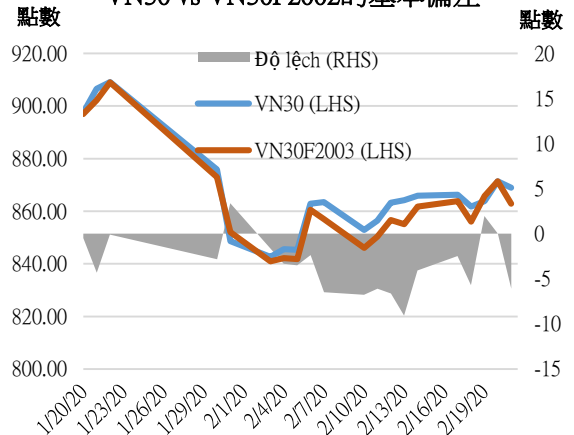
期貨合約

	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	868.9	-2.5	-0.3%	0				
VN30F2003	862.8	-7.4	-0.9%	112,375	349.03%	873	19/03/2020	27
VN30F2004	861.0			247		879	16/04/2020	54
VN30F2006	866.5	-6.9	-0.8%	90	-36.17%	893	18/06/2020	117
VN30F2009	865.1	-7.3	-0.8%	96	26.32%	913	17/09/2020	208

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
VNM	1.58	TCB	-1.24
MSN	1.21	MBB	-0.86
VPB	0.58	FPT	-0.81
EIB	0.14	CTG	-0.48
BVH	0.09	HPG	-0.45

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
MSN	3.72	ROS	-6.59
VNM	1.97	CTG	-3.90
BVH	1.74	BID	-3.51
VPB	0.88	MBB	-2.08
EIB	0.58	FPT	-1.97



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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%	49,500	199,090	20.6	2.7	831	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	66,900	5,104	7.6	0.6	125	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	25,850	96,250	10.2	1.3	5,256	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	58,500	43,426	35.8	2.3	185	29%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	52,800	62,875	15.1	2.7	254	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.8%	17,300	21,269	24.6	1.4	110	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	54,700	37,102	12.9	2.6	1,419	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	85,400	163,451	14.0	3.4	274	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	0.8%	10,750	25,175	10.1	0.9	1,871	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	1,494	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,550	65,023	9.1	1.4	6,496	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	21,200	49,759	6.1	1.3	4,791	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.9%	53,000	61,954	11.1	1.4	1,092	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	629	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	54,000	52,355	15.2	2.4	397	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	83,800	18,871	15.7	4.1	588	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	35,000	10,852	6.6	1.0	679	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	8,500	4,825	27.1	0.8	17,686	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%	180,600	115,815	24.2	6.2	45	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	1,359	6%	22,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,450	9,040	9.8	0.9	1,507	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	4,911	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,100	80,853	8.0	1.3	1,980	22%	28,000	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	89,000	330,090	17.8	3.9	776	24%	95,000	59,100
VHM	Vinhomes 股份公司	房地產	5.0%	86,100	283,227	13.5	5.2	1,191	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	109,900	371,729	48.5	4.9	467	15%	126,500	103,500
VJC	Vietjet 越捷航空股份公司	工業	5.3%	128,600	67,366	16.3	4.4	424	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	108,500	188,939	19.8	6.9	892	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.7%	28,800	70,207	8.5	1.7	2,554	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	2.0%	30,700	69,760	24.5	2.6	2,333	33%	39,950	27,950



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