

當日期貨市場：可能會出現恢復階段

2020/02/24

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2003	829.0	-33.8	128,478	19/03
VN30F2004	830.0	-31.0	279	16/04
VN30F2006	835.0	-31.5	141	18/06
VN30F2009	831.0	-34.1	78	17/09

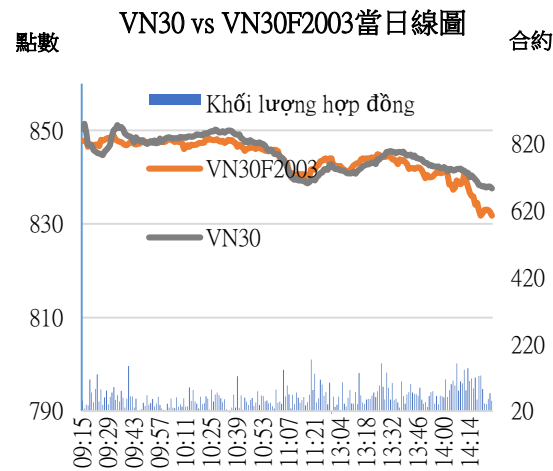
源自：Bloomberg - YSVN

技術信號

- VN30F2003 將修正範圍擴大到 829 點，與基準指數相比的基差為 -8.4 點。但是，短期趨勢仍保持在三角形模型的橫盤狀態。因此，VN30F2003 有望將從 825-829 點恢復到 845-848 點的阻力位。RSI 在 30 分鐘礦機內回到超賣區域，而 MACD 直方圖在此框架內形成看漲背離。
- 主要趨勢仍然是負面的，中期支撐位為約 782-800 點。同時，中期阻力為在約 860.6 點。

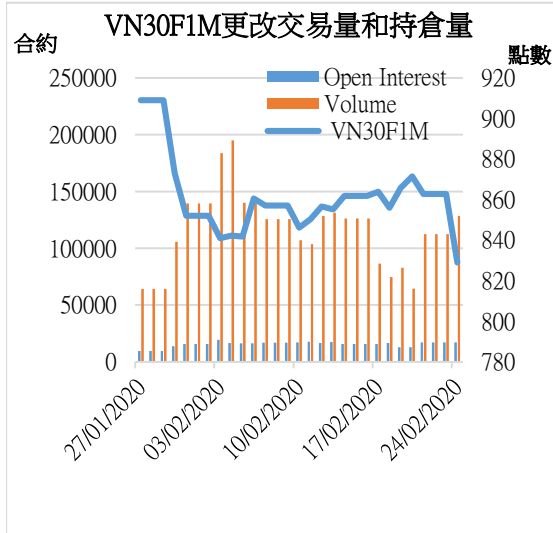
投資策略

- 當天策略 (Intraday)：投資者可考慮在價格跌至 825 點時開多頭，停損於 821 點，目標為 840 點。
- 主要短期趨勢策略 (Daily)：投資者可考慮在約 840/845 點開空頭，停損於 860.6 點，目標為 782-800 點。

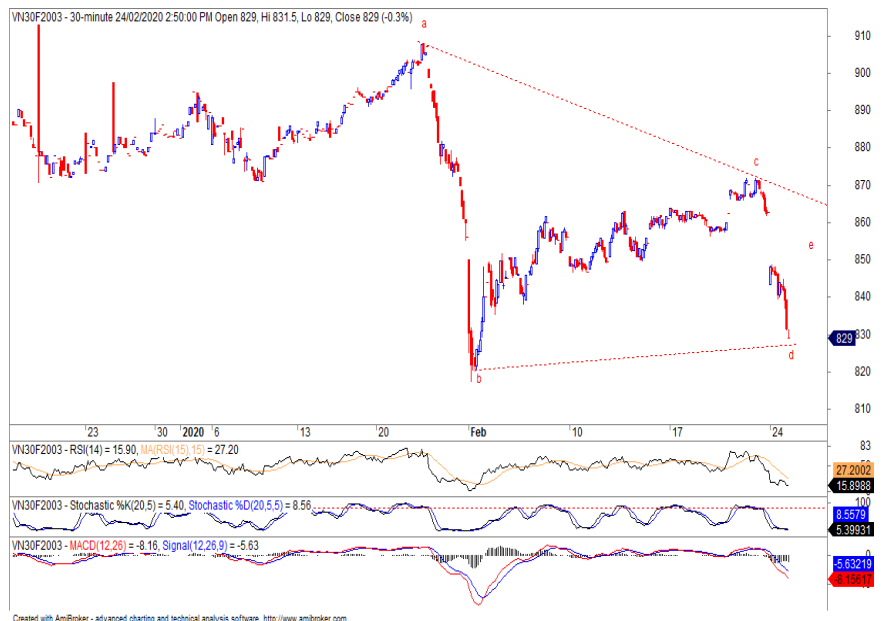


源自：Bloomberg - YSVN

趨勢	VN30F2003-Daily	VN30F2003-30M
短期	下跌	下跌
支撐 1	840	825
支撐 2	800	800
阻力 1	873	840
阻力 2	910	845



源自：Bloomberg - YSVN



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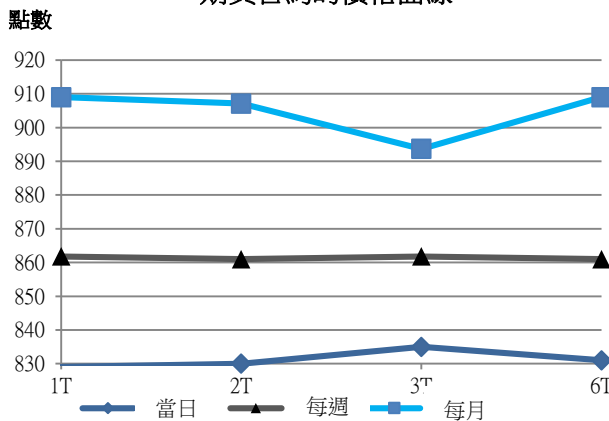


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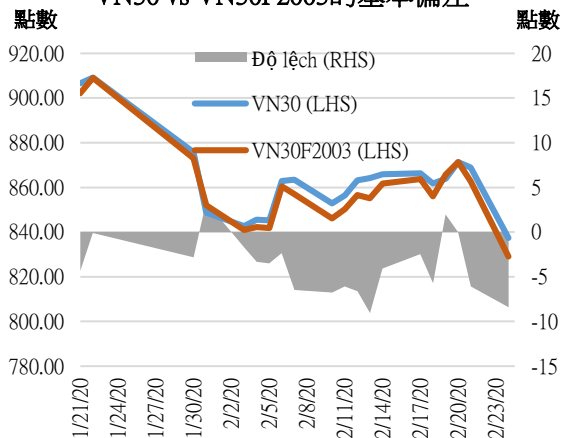
期貨合約

	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	837.4	-31.5	-3.6%	0				
VN30F2003	829.0	-33.8	-3.9%	128,478	14.33%	841	19/03/2020	26
VN30F2004	830.0	-31.0	-3.6%	279	12.96%	847	16/04/2020	53
VN30F2006	835.0	-31.5	-3.6%	141	56.67%	860	18/06/2020	116
VN30F2009	831.0	-34.1	-3.9%	78	-18.75%	880	17/09/2020	207

期貨合約的價格曲線



VN30 vs VN30F2003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
SBT	-0.05	TCB	-4.96
EIB	-0.14	VPB	-4.65
NVL	-0.18	MBB	-2.09
GAS	-0.20	HPG	-1.92
ROS	-0.21	MWG	-1.77

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VJC	-0.47	POW	-6.98
EIB	-0.58	VPB	-6.94
SBT	-0.68	ROS	-6.94
NVL	-0.74	TCB	-6.93
SAB	-1.44	SSI	-6.88



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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	1.2%	46,300	186,219	19.3	2.5	870	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	62,300	4,753	7.0	0.6	127	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.3%	24,400	90,851	9.6	1.2	5,406	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	56,000	41,570	34.3	2.2	189	29%	98,500	54,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	50,600	60,255	14.5	2.6	254	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.9%	17,200	21,146	24.4	1.3	116	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	52,500	35,610	12.4	2.5	1,406	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	83,900	160,580	13.8	3.3	266	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	0.8%	10,000	23,419	9.4	0.9	1,877	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,250	26,232	7.4	1.4	1,486	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	22,700	62,676	8.8	1.3	6,455	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	20,100	47,177	5.8	1.2	4,901	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.9%	51,100	59,733	10.7	1.4	1,121	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%	106,200	48,131	12.3	3.9	638	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,600	51,967	15.0	2.3	396	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	81,200	18,285	15.2	4.0	595	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	33,650	10,433	6.4	1.0	671	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,910	4,490	25.2	0.7	17,246	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%	178,000	114,148	23.8	6.1	46	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%	21,850	12,820	43.1	1.8	1,382	6%	22,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	16,250	8,418	9.1	0.9	1,506	54%	29,600	16,250
STB	西貢商信銀行 (sacombank)	金融	3.2%	10,850	19,570	8.0	0.7	4,957	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	21,500	75,253	7.5	1.2	2,009	22%	28,000	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	87,200	323,414	17.4	3.8	782	24%	95,000	60,500
VHM	Vinhomes 股份公司	房地產	5.1%	84,000	276,319	13.2	5.1	1,161	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.0%	107,300	362,935	47.3	4.8	461	15%	126,500	103,500
VJC	Vietjet 越捷航空股份公司	工業	5.5%	128,000	67,051	16.2	4.4	420	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	106,400	185,283	19.4	6.7	897	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.4%	26,800	65,332	8.0	1.5	2,613	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	2.0%	29,350	66,693	23.4	2.5	2,241	33%	39,950	27,950



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