

當日期貨市場：測試 845-850 點的阻力位

2020/02/25

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2003	841.0	12.0	162,837	19/03
VN30F2004	841.3	11.3	285	16/04
VN30F2006	848.0	13.0	113	18/06
VN30F2009	846.1	15.1	41	17/09

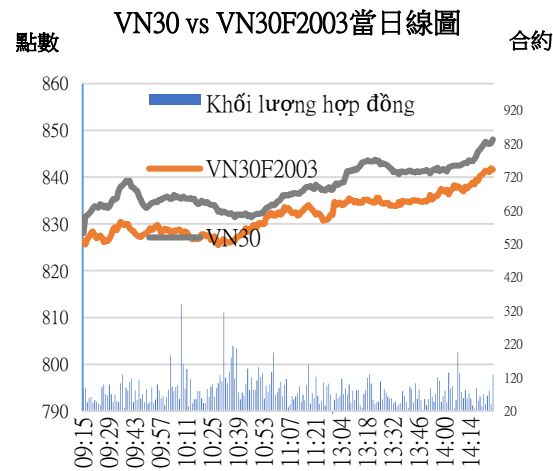
源自：Bloomberg - YSVN

技術信號

- VN30F2003 從 920 點的盤中最低水平反彈，鞏固了下跌的三角形模型。因此，恢復跨度可以繼續接近 845-850 點的阻力位，相當於 Fibonacci Retracement 50%和 61.8%。RSI 指標在 30 分鐘框架內積極地恢復，而 Stochastic Oscillator 指標也正在上漲。
- 主要趨勢仍然是負面的，中期支撐為 782-800 點。當前的技術恢復可能難以接近 850 點的阻力位。

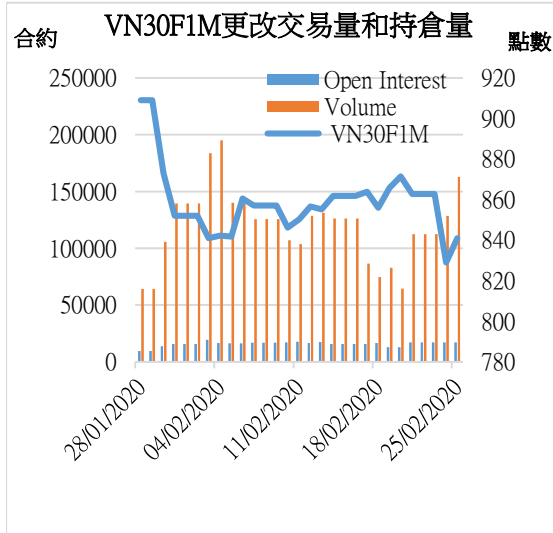
投資策略

- 當天策略 (Intraday)：投資者可繼續持有多頭，停損於 835.7 點，目標為 845-850 點。
- 主要短期趨勢策略 (Daily)：投資者可在約 845-850 點開空頭，停損於 860 點，目標為 800 點。

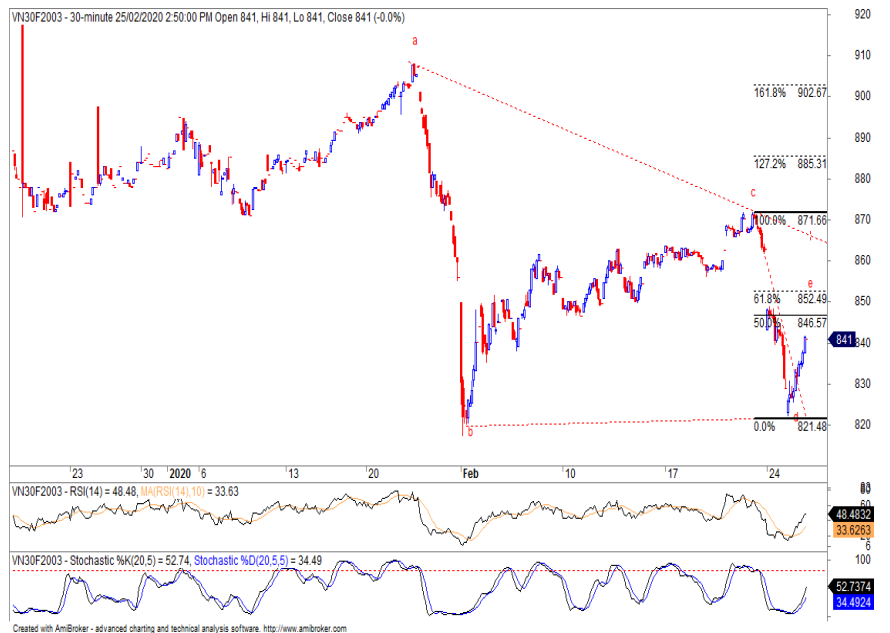


源自：Bloomberg - YSVN

趨勢	VN30F2003-Daily	VN30F2003-30M
短期	下跌	上漲
支撐 1	800	820
支撐 2	782	800
阻力 1	860	845
阻力 2	910	850



源自：Bloomberg - YSVN



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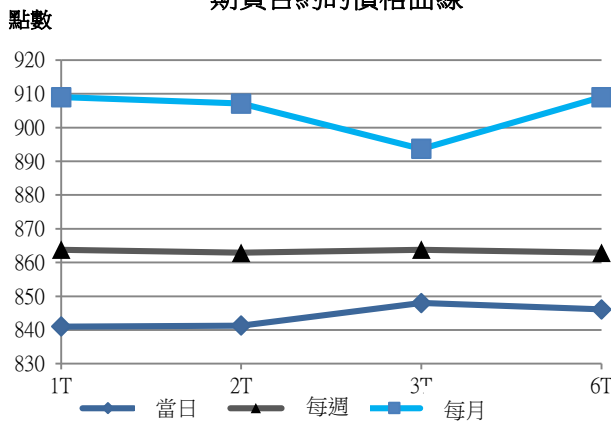


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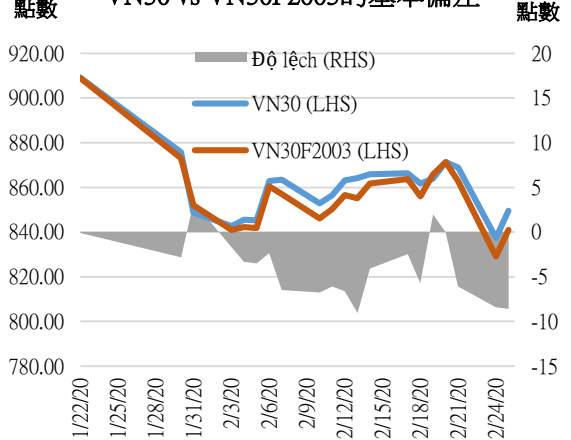
期貨合約

	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	849.6	12.2	1.5%	0				
VN30F2003	841.0	12.0	1.4%	162,837	26.74%	853	19/03/2020	25
VN30F2004	841.3	11.3	1.4%	285	2.15%	859	16/04/2020	52
VN30F2006	848.0	13.0	1.6%	113	-19.86%	873	18/06/2020	115
VN30F2009	846.1	15.1	1.8%	41	-47.44%	892	17/09/2020	206

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
VPB	3.49	VHM	-0.46
TCB	2.17	VCB	-0.41
MBB	1.33	VJC	-0.36
VNM	1.21	MSN	-0.32
FPT	1.11	VIC	-0.19

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTG	6.97	ROS	-1.39
VPB	5.60	VCB	-1.15
BID	5.40	GAS	-1.07
MBB	3.48	VHM	-1.07
TCB	3.26	MSN	-0.98

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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%	48,800	196,274	20.4	2.6	875	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	63,800	4,867	7.2	0.6	130	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,100	97,181	10.3	1.3	5,555	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	56,900	42,238	34.9	2.2	190	29%	98,500	54,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	50,800	60,493	14.5	2.6	258	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	108	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	54,000	36,627	12.8	2.6	1,385	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	83,000	158,858	13.6	3.3	263	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	0.7%	9,950	23,302	9.4	0.9	1,911	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,000	26,954	7.6	1.4	1,478	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	23,100	63,781	9.0	1.3	6,558	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,800	48,820	6.0	1.3	4,994	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.8%	50,600	59,149	10.6	1.4	1,137	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%	107,000	48,493	12.4	3.9	639	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,700	52,064	15.1	2.3	386	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	83,000	18,691	15.6	4.1	601	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	666	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,800	4,427	24.8	0.7	16,634	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	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%	21,900	12,850	43.2	1.8	1,404	6%	22,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	16,400	8,496	9.2	0.9	1,523	54%	29,600	15,850
STB	西貢商信銀行 (sacombank)	金融	3.2%	11,150	20,111	8.2	0.8	5,104	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	22,200	77,703	7.7	1.3	2,061	22%	28,000	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	86,200	319,705	17.2	3.7	773	24%	95,000	60,500
VHM	Vinhomes 股份公司	房地產	5.0%	83,100	273,359	13.0	5.0	1,074	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	107,000	361,920	47.2	4.8	461	15%	126,500	103,500
VJC	Vietjet 越捷航空股份公司	工業	5.3%	127,000	66,528	16.1	4.3	415	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	108,000	188,069	19.7	6.8	893	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	28,300	68,988	8.4	1.6	2,704	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	29,200	66,352	23.3	2.5	2,111	33%	39,950	27,950



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