

當日期貨市場：恢復範圍可能會延續

2020/02/26

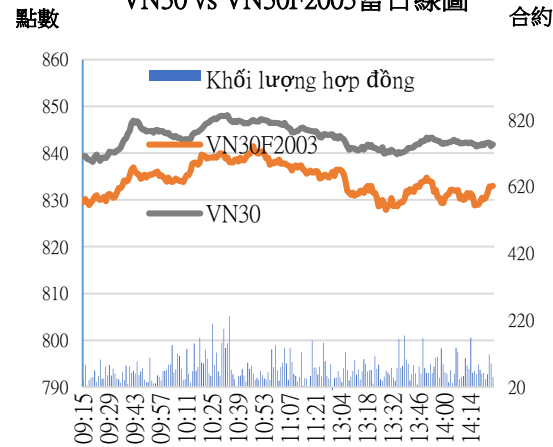
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2003	836.6	-4.4	179,965	19/03
VN30F2004	834.9	-6.4	425	16/04
VN30F2006	844.9	-3.1	104	18/06
VN30F2009	832.1	-6.3	99	17/09

源自：Bloomberg - YSVN

VN30 vs VN30F2003當日線圖



源自：Bloomberg - YSVN

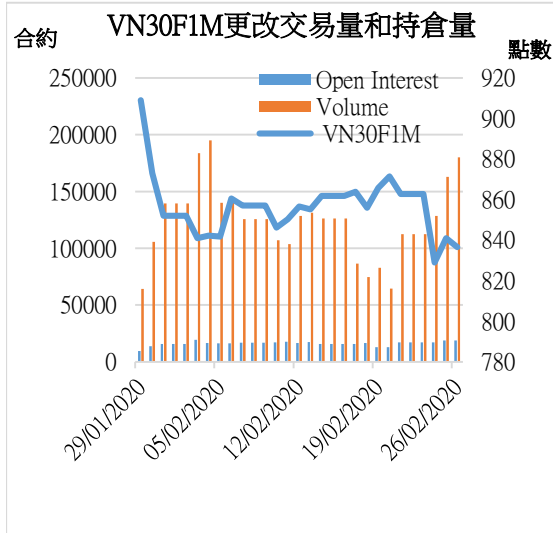
技術信號

- VN30F2003 在約 820 點的舊底部受到支撐，當已在此價位上方累計了 2 盤。同時，恢復階段已根據短期價格通道，從 820 點開始上漲，這表明恢復階段仍然延續中。RSI 在 1 小時框架處於積極的恢復狀態，而 MACD 也發出購買的信號。因此，VN30F2003 可以延續恢復階段至 845-850 點的阻力位，相當於 Fibonacci Retracement 50%和 61.8%。
- 主要趨勢仍為橫盤整理，上邊限為 860-870 點，同時支撐位在約 820 點。

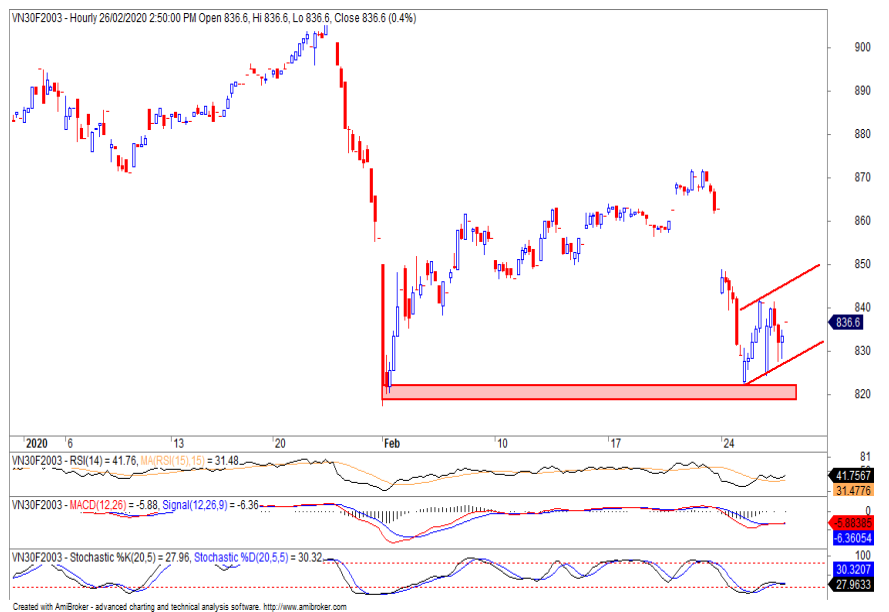
投資策略

- 當天策略 (Intraday)：投資者考慮在修正階段 830-832 點的支撐位開多頭，目標為 845-850 點和停損於 829 點。
- 主要短期趨勢策略 (Daily)：投資者可考慮在約 850 點開空頭，停損於 854.3 點。

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



源自：Bloomberg - YSVN



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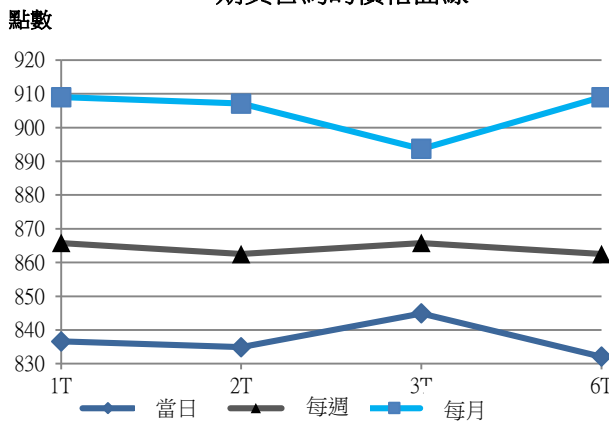


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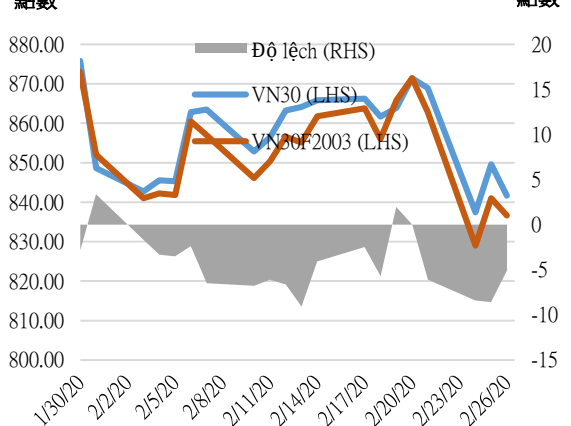
期貨合約

	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	841.7	-7.9	-0.9%	0				
VN30F2003	836.6	-4.4	-0.5%	179,965	10.52%	845	19/03/2020	24
VN30F2004	834.9	-6.4	-0.8%	425	49.12%	851	16/04/2020	51
VN30F2006	844.9	-3.1	-0.4%	104	-7.96%	864	18/06/2020	114
VN30F2009	832.1	-6.3	-0.8%	99	141.46%	884	17/09/2020	205

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
FPT	0.74	VNM	-2.26
TCB	0.47	VHM	-1.12
POW	0.16	HPG	-0.79
STB	0.12	VJC	-0.71
EIB	0.07	VIC	-0.69

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
POW	2.51	ROS	-3.85
FPT	1.85	GAS	-3.73
TCB	0.68	BID	-3.69
STB	0.45	VNM	-2.78
EIB	0.29	VHM	-2.65



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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%	47,000	189,035	19.6	2.5	875	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	62,500	4,768	7.1	0.6	132	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	25,800	96,064	10.2	1.3	5,624	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	55,500	41,199	34.0	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%	50,100	59,660	14.3	2.6	258	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.9%	17,250	21,208	24.5	1.3	106	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	55,000	37,305	13.0	2.7	1,385	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	79,900	152,925	13.1	3.2	264	4%	114,900	79,600
GMD	Gemadept 運輸股份公司	工業	0.8%	10,200	23,887	9.6	0.9	1,934	13%	17,100	9,470
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,700	26,665	7.5	1.4	1,484	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	22,750	62,814	8.8	1.3	6,537	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	20,500	48,116	5.9	1.3	5,107	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.8%	49,750	58,155	10.4	1.4	1,133	39%	91,600	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	640	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,800	52,161	15.1	2.3	389	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	604	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	34,100	10,573	6.5	1.0	665	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,500	4,257	23.9	0.7	16,466	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%	177,000	113,507	23.7	6.0	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%	21,800	12,791	43.0	1.8	1,422	7%	22,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	16,100	8,341	9.0	0.9	1,525	54%	29,600	15,850
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,200	20,201	8.2	0.8	5,113	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	22,350	78,228	7.8	1.3	2,080	22%	27,850	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	85,000	315,255	17.0	3.7	780	24%	95,000	60,500
VHM	Vinhomes 股份公司	房地產	4.9%	80,900	266,122	12.7	4.9	1,063	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	105,900	358,199	46.7	4.7	462	15%	126,500	103,500
VJC	Vietjet 越捷航空股份公司	工業	5.3%	125,000	65,480	15.8	4.3	412	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	105,000	182,845	19.2	6.6	898	59%	152,000	101,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	28,300	68,988	8.4	1.6	2,759	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	29,000	65,897	23.1	2.4	2,093	33%	39,950	27,950



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