

當日期貨市場：優先盤中的交易活動

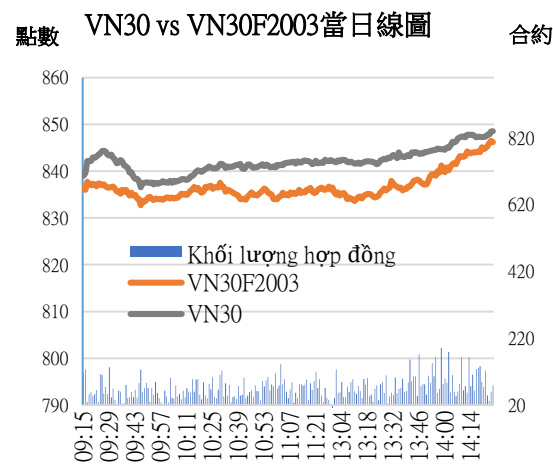
2020/02/27

合約走勢

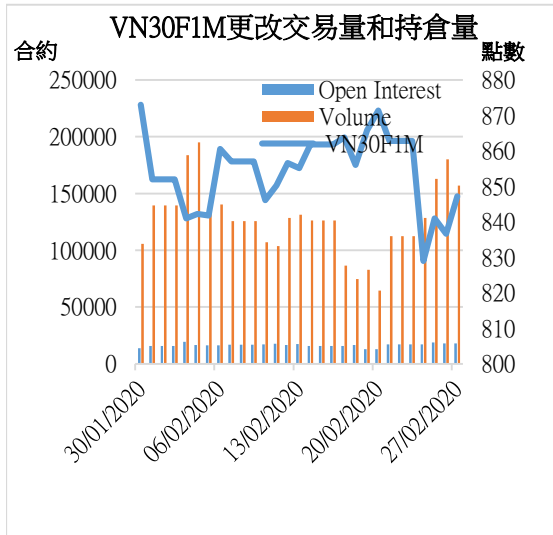
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2003	847.2	10.6	156,792	19/03
VN30F2004	846.0	11.1	408	16/04
VN30F2006	855.0	10.1	73	18/06
VN30F2009	849.1	14.1	89	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 繼續從底部的 820 點恢復，並沿著短期上漲通道向上波動，通道的上限為 849-850 點。然而，相對 RSI 指標在 1H 框架顯示出積極的上漲趨勢，而 MACD 也加寬了與信號線的距離，這表明衝力仍為積極上漲和短期上漲趨勢可以隨著漲跌交織而維持。因此，VN30F2003 可能會繼續恢復階段至 850-855 點的阻力位。
- 主要趨勢仍為橫盤整理，上邊限為 860-870 點，同時在約 820-830 點得到支撐。

投資策略

- 當天策略 (Intraday)：預計恢復階段仍會持續，投資者考慮在合約修正至 841-843 點時開多頭，目標為 850-852 點和停損於 838.5 點。
- 主要短期趨勢策略 (Daily)：投資者繼續觀察市場並等待新的切入點。

趨勢	VN30F2003-Daily	VN30F2003-1H
短期	下跌	上漲
支撐 1	820	840
支撐 2	782	833
阻力 1	870	850
阻力 2	910	865



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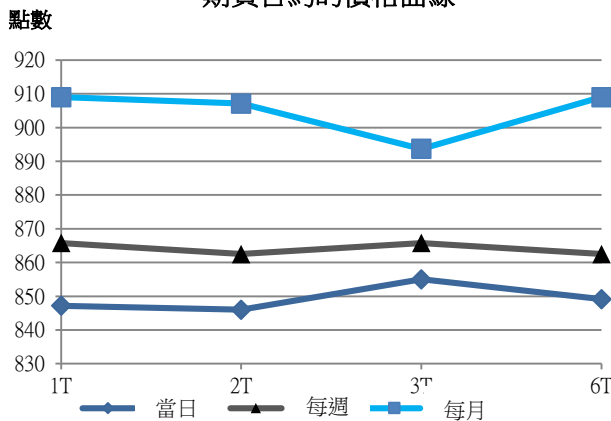


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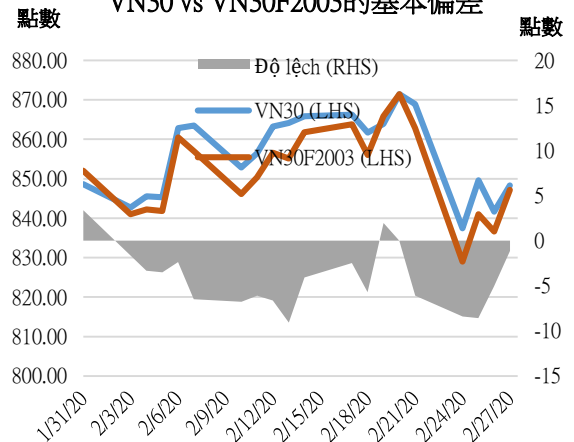
期貨合約

	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	848.3	6.7	0.8%	0				
VN30F2003	847.2	10.6	1.3%	156,792	-12.88%	851	19/03/2020	21
VN30F2004	846.0	11.1	1.3%	408	-4.00%	857	16/04/2020	48
VN30F2006	855.0	10.1	1.2%	73	-29.81%	870	18/06/2020	111
VN30F2009	849.1	14.1	1.7%	89	-10.10%	890	17/09/2020	202

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
VNM	1.81	VJC	-0.79
TCB	1.24	VCB	-0.41
STB	1.11	SAB	-0.37
MWG	0.88	VIC	-0.19
MBB	0.76	GAS	-0.12

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	4.02	SAB	-2.15
CTD	3.84	VJC	-1.76
ROS	3.73	VCB	-1.18
SSI	2.48	GAS	-1.13
VNM	2.29	POW	-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	1.2%	47,100	189,437	19.6	2.5	872	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	64,900	4,951	7.3	0.6	132	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,200	97,553	10.3	1.3	5,689	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	56,400	41,867	34.5	2.2	191	29%	98,500	54,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	51,200	60,970	14.6	2.6	259	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.9%	17,300	21,269	24.6	1.4	106	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	56,000	37,983	13.3	2.7	1,420	49%	61,300	40,136
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	79,000	151,202	13.0	3.1	269	4%	114,900	78,100
GMD	Gemadep 運輸股份公司	工業	0.8%	10,100	23,653	9.5	0.9	1,951	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	1,488	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.1%	22,950	63,367	8.9	1.3	6,541	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,900	49,055	6.0	1.3	5,130	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	49,700	58,097	10.4	1.4	1,148	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%	108,400	49,128	12.5	4.0	648	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	53,900	52,258	15.1	2.3	391	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	83,500	18,803	15.7	4.1	609	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	34,600	10,728	6.5	1.0	666	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,780	4,416	24.8	0.7	15,966	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%	173,200	111,070	23.2	5.9	45	63%	291,000	173,200
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	22,100	12,967	43.5	1.8	1,450	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	16,500	8,548	9.2	0.9	1,527	54%	29,600	15,850
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,650	21,013	8.6	0.8	5,217	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	22,750	79,628	7.9	1.3	2,099	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	84,000	311,546	16.8	3.6	776	24%	95,000	60,500
VHM	Vinhomes 股份公司	房地產	4.8%	80,800	265,793	12.7	4.9	1,036	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.8%	105,600	357,185	46.6	4.7	469	15%	126,500	103,500
VJC	Vietjet 越捷航空股份公司	工業	5.2%	122,800	64,327	15.6	4.2	412	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	107,400	187,024	19.6	6.8	909	59%	150,000	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.8%	28,350	69,110	8.4	1.6	2,811	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	2,054	33%	39,950	27,950



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