

當日期貨市場：維持短期想趨勢

2020/01/31

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	852.0	-21.0	139,324	20/02
VN30F2003	856.0	-19.9	350	19/03
VN30F2006	860.1	-16.0	94	18/06
VN30F2009	862.2	-16.6	39	17/09

源自：Bloomberg - YSVN

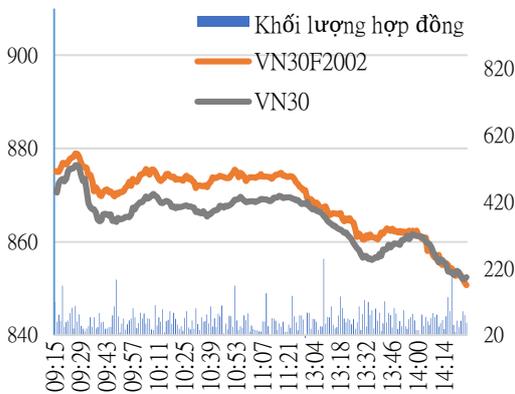
技術信號

- VN30F2002 繼續進入短期下行通道，RSI 等動能指標繼續在超賣區域大幅下跌。在過去 3 盤中，ATR 衡量波動的指標急劇上漲，顯示了近期價格的強勁波動。
- 根據 Elliott 模式，價格處於第 3 波，但價格正在觸及較低的價格通道（845-848 點），因此很可能會出現恢復。阻力位在 856-858 點。

投資策略

- 當天策略 (Intraday)：投資者在恢復階段的 856-858 點開空頭，目標為 840-845 點，停損於 862 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，停損於 888.2 點。

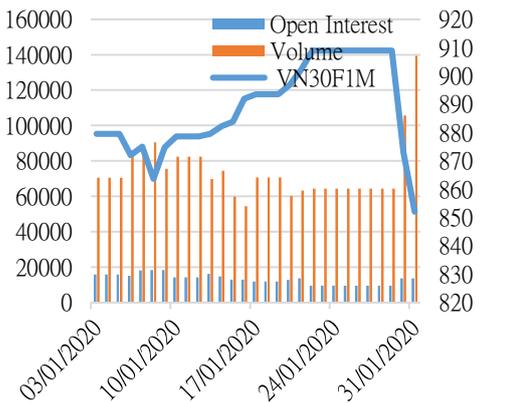
點數 VN30 vs VN30F2002當日線圖 合約



源自：Bloomberg - YSVN

趨勢	VN30F2002-Daily	VN30F2002-30M
短期	下跌	下跌
支撐 1	840	845
支撐 2	750	840
阻力 1	870	860
阻力 2	910	870

合約 VN30F1M更改交易量和持倉量 點數



源自：Bloomberg - YSVN



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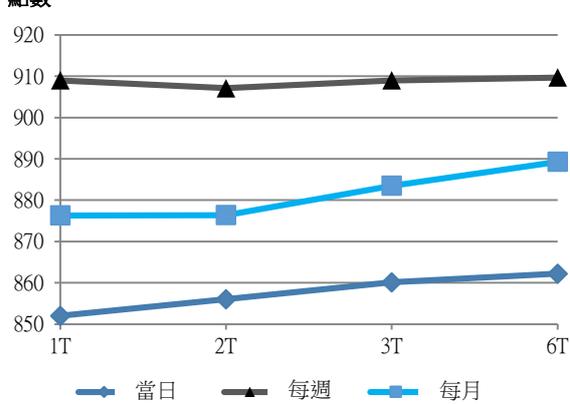


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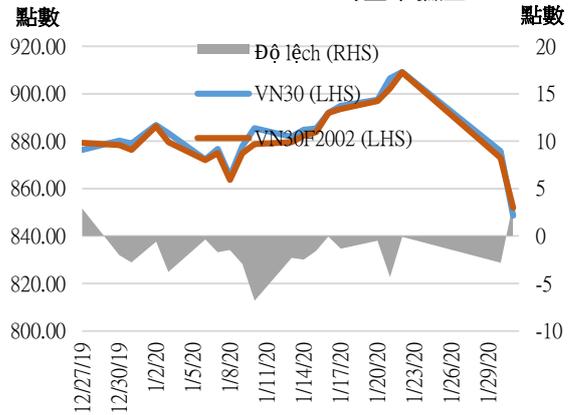
期貨合約

	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	848.6	-27.2	-3.1%	0				
VN30F2002	852.0	-21.0	-2.4%	139,324	116.74%	852	20/02/2020	20
VN30F2003	856.0	-19.9	-2.3%	350	131.79%	857	19/03/2020	47
VN30F2006	860.1	-16.0	-1.8%	94	44.62%	877	18/06/2020	138
VN30F2009	862.2	-16.6	-1.9%	39	30.00%	897	17/09/2020	229

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
CTD	0.13	VNM	-5.60
VHM	0.05	TCB	-4.07
CTG	0.02	VJC	-3.53
MSN	0.00	HPG	-2.73
NVL	0.00	FPT	-2.02

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	5.29	VJC	-7.00
CTG	0.21	VNM	-6.95
VHM	0.11	GMD	-6.83
MSN	0.00	DPM	-6.83
NVL	0.00	BVH	-6.81



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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	1.7%	51,500	207,134	21.5	2.8	843	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	55,700	4,249	6.3	0.5	91	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.2%	24,400	90,851	9.6	1.2	3,904	30%	25,800	19,500
BVH	Bao Viet (保越) 集團	金融	0.7%	58,800	43,649	37.9	2.6	180	30%	98,500	58,800
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	11,600	4,539	12.9	0.6	260	19%	23,700	11,600
EIB	越南進出口貿易股份銀行	金融	3.0%	17,850	21,945	25.3	1.4	131	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	52,000	35,270	12.3	2.6	1,587	49%	61,300	37,727
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	86,500	165,557	14.2	3.4	297	4%	114,900	86,000
GMD	Gemadept 運輸股份公司	工業	0.8%	19,100	5,671	12.0	0.9	253	49%	29,150	19,100
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,000	25,991	9.3	1.7	1,644	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	24,100	66,542	9.3	1.5	6,036	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	20,800	48,374	6.0	1.2	4,199	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.8%	50,100	58,564	10.5	1.4	973	39%	92,000	50,000
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	110,800	50,216	12.8	4.0	651	50%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	55,100	53,422	17.3	2.5	348	7%	65,100	53,900
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.5%	84,300	18,983	15.8	4.2	547	49%	92,500	70,500
REE	冷機電股份公司	工業	0.9%	33,900	10,511	6.4	1.0	682	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	9,330	5,296	29.7	0.9	23,193	4%	35,750	9,310
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.4%	212,000	135,952	28.4	7.2	31	63%	291,000	204,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	18,550	10,884	36.6	1.5	1,215	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,700	9,170	10.4	0.9	1,455	55%	29,600	17,250
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,200	18,397	7.5	0.7	3,167	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	21,600	75,603	7.5	1.2	1,720	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.3%	88,700	328,977	17.7	3.8	744	24%	95,000	56,500
VHM	Vinhomes 股份公司	房地產	5.3%	87,500	287,832	16.5	5.5	1,384	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.4%	114,800	388,303	72.2	4.9	406	15%	126,500	98,800
VJC	Vietjet 越捷航空股份公司	工業	5.5%	130,200	68,204	13.2	5.0	440	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	8.8%	108,500	188,939	19.8	6.9	945	59%	152,600	108,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.1%	22,450	54,727	6.7	1.3	1,804	23%	23,800	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	30,050	68,283	29.1	2.5	3,098	33%	39,950	27,550



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