

當日期貨市場：等待在累計階段的切入點

2020/10/19

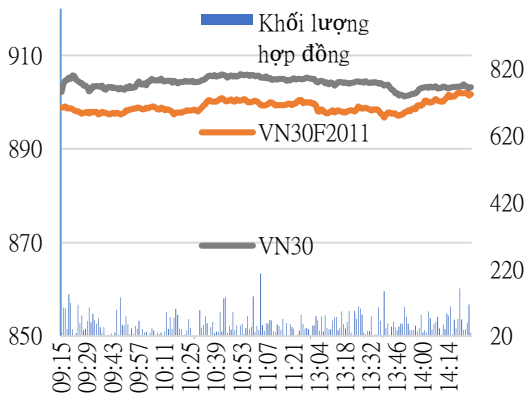
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2011	903.4	8.3	95,453	19/11
VN30F2012	899.1	10.1	583	17/12
VN30F2103	895.0	5.6	51	18/03
VN30F2106	892.4	8.8	43	17/06

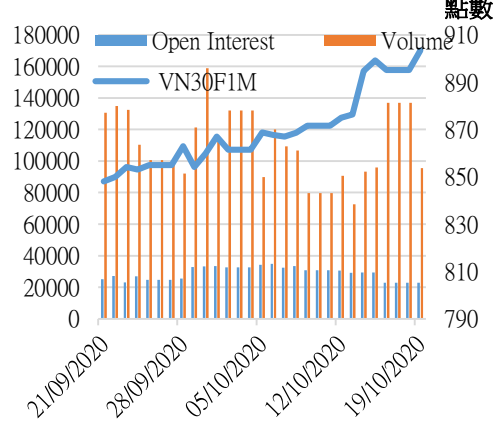
源自：Bloomberg - YSVN

點數 VN30 vs VN30F2011 當日線圖 合約



源自：Bloomberg - YSVN

合約 VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

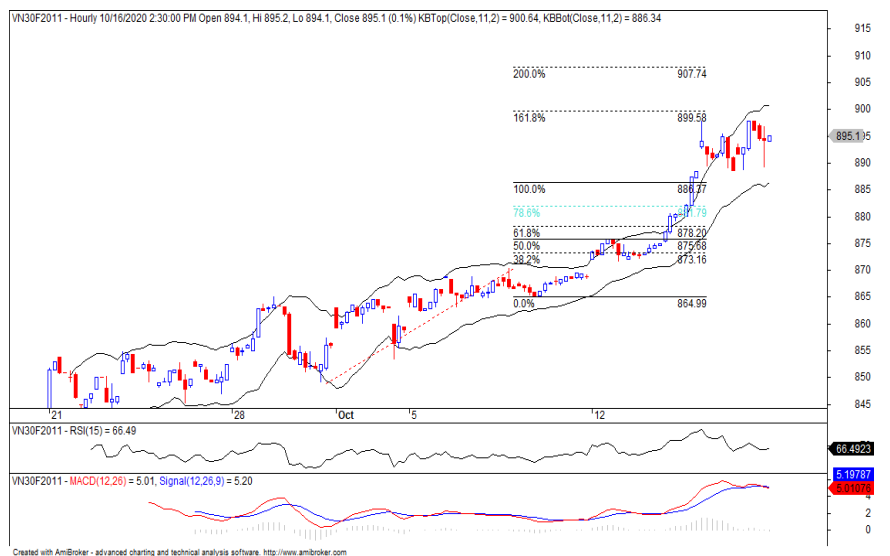
技術信號

- VN30F2011 繼續上漲並突破了 898 點的舊頂值，收於 903.4 點。與股市指數相比，基礎價差的價差也已顯著收窄，這表明期貨市場的情緒持續改善，並有望繼續上漲。但是，VN30F2011 的流動性與前一盤相比仍下降了 30%，表明期貨市場的現金流仍然疲弱。
- 因此，漲勢仍然保持，但投資者應等待累積階段以開多頭。在 30 分幀上方，支撐位在 893-896 點附近，阻力位位 906-909 點。

投資策略

- 當天策略 (Intraday)：多頭應等待市場出現修正積累的階段，建議切入點為 893-896 點，停損低於 891 點，目標為 906 點。
- 主要短期趨勢策略 (Daily)：投資者可在價格修正至 881-886 點的強大支撐位時開多頭，停損於 880 點，目標為 907-912 點。

趨勢	VN30F2011-Daily	VN30F2011-30M
短期	上漲	上漲
支撐 1	886	896
支撐 2	814	890
阻力 1	907	906
阻力 2	944	908



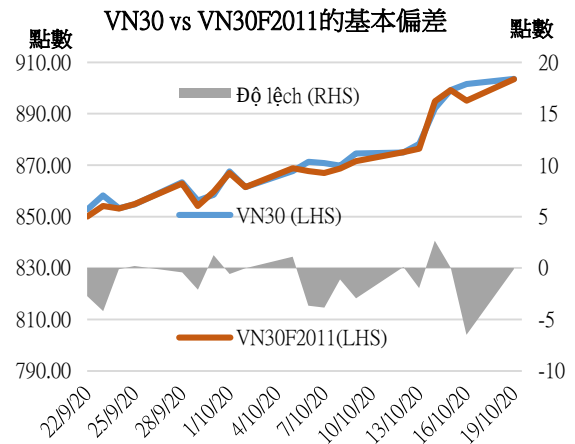
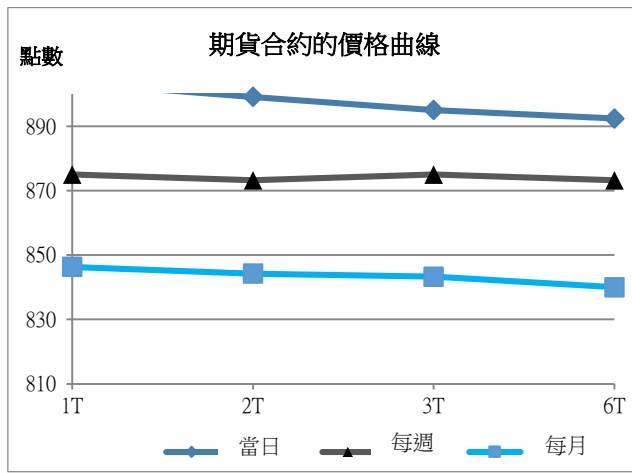
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期貨合約

	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	903.5	1.9	0.2%	0				
VN30F2011	903.4	8.3	0.9%	95,453	-30.33%	910	19/11/2020	32
VN30F2012	899.1	10.1	1.1%	583	-5.82%	916	17/12/2020	60
VN30F2103	895.0	5.6	0.6%	51	-71.82%	937	18/03/2021	151
VN30F2106	892.4	8.8	1.0%	43	-82.45%	958	17/06/2021	242



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
MSN	1.07	MWG	-0.61
TCB	1.03	HPG	-0.52
CTG	0.96	VHM	-0.45
MBB	0.86	VCB	-0.37
STB	0.78	VPB	-0.33

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTG	3.21	TCH	-2.37
SBT	2.81	GAS	-1.86
STB	2.55	MWG	-1.48
MSN	2.50	POW	-1.46
MBB	2.24	PLX	-1.20



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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	1.0%	42,200	169,729	19.8	2.2	1,309	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.1%	23,750	13,272	12.2	1.7	566	42%	26,095	16,667
CTG	越南工商股份銀行	金融	3.3%	31,150	115,984	10.4	1.4	5,450	30%	31,450	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.6%	21,100	7,454	9.3	1.5	6,064	4%	45,550	16,250
PLX	越南汽油集團	能源	0.8%	49,950	60,880	57.6	3.0	810	16%	60,700	35,100
EIB	越南進出口貿易股份銀行	金融	2.6%	17,350	21,331	30.6	1.3	283	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	53,200	41,704	12.4	2.8	1,696	49%	53,900	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	75,400	144,312	14.6	2.8	689	3%	109,000	53,900
POW	越南電力石油股份公司	公用服務	0.7%	10,300	24,121	11.0	0.9	4,327	10%	13,950	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	24,800	31,141	7.6	1.5	1,491	20%	25,100	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.3%	29,100	96,417	11.1	1.8	13,986	34%	30,000	12,708
MBB	軍隊貿易股份銀行	金融	4.3%	17,850	49,501	5.9	1.1	6,132	23%	20,783	11,435
MSN	Masan 集團股份公司	必需消費品	4.7%	80,000	93,975	24.6	4.0	1,764	38%	82,900	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.6%	108,400	49,070	13.0	3.4	931	49%	129,100	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	62,300	61,401	15.8	2.6	1,371	6%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	68,100	15,331	14.7	3.3	646	49%	92,500	45,000
REE	冷機電股份公司	工業	0.9%	41,600	12,898	8.7	1.2	461	49%	42,600	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,210	1,254	#N/A N/A	0.2	8,182	2%	25,700	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	188,500	120,882	29.8	6.6	132	63%	262,500	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	16,000	9,388	25.9	1.3	3,677	5%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	18,150	10,907	10.6	1.1	5,428	50%	19,224	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	13,750	24,800	10.2	0.9	13,048	9%	14,400	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.4%	22,650	79,278	7.3	1.2	4,399	23%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.2%	88,200	327,123	17.9	3.7	1,031	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.3%	77,000	253,293	11.5	3.7	1,857	22%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.9%	97,600	330,125	41.8	3.9	494	14%	122,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	105,000	55,003	30.2	3.7	383	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.9%	107,400	224,429	23.3	7.4	1,623	58%	112,917	69,750
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.0%	24,600	59,969	6.0	1.3	4,432	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	27,500	62,489	26.0	2.3	2,633	31%	35,850	16,900



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