

當日期貨市場：優先在盤中進行交易

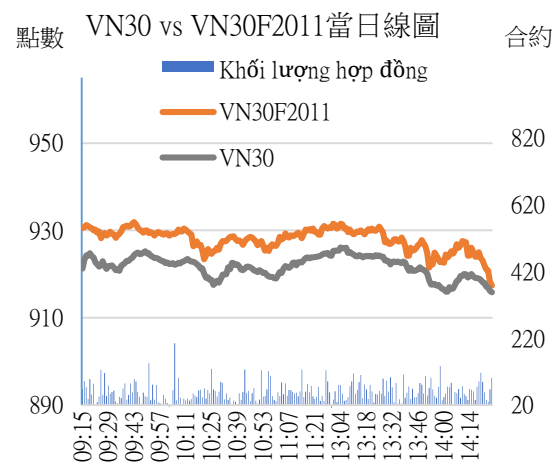
2020/10/27

合約走勢

收盤 +/- 成交量 到期日

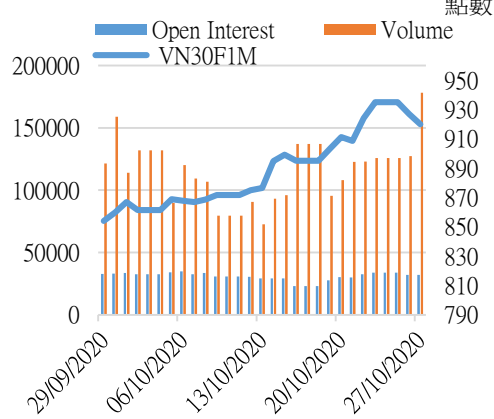
單位	點數	點數	合約	日期
VN30F2011	920.0	-7.0	178,135	19/11
VN30F2012	916.8	-4.2	973	17/12
VN30F2103	920.5	0.5	54	18/03
VN30F2106	911.4	-8.6	128	17/06

源自：Bloomberg - YSVN



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合約 VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

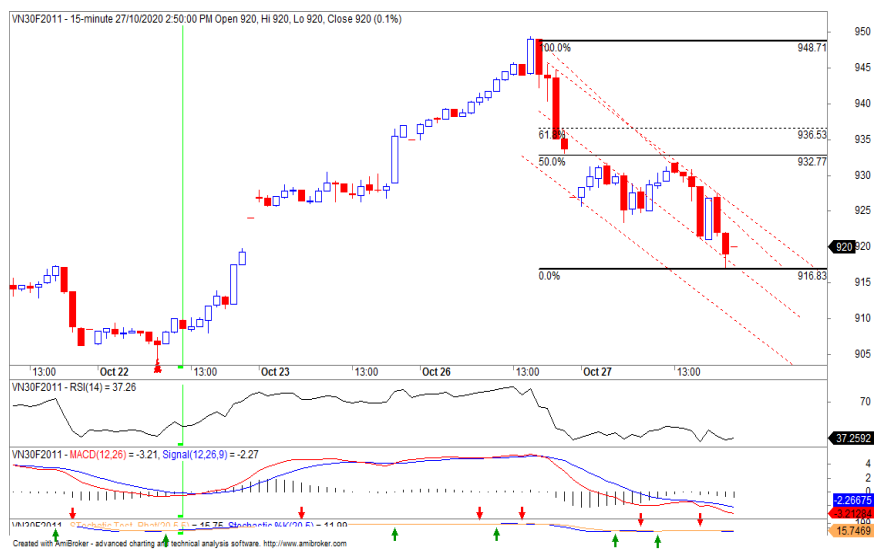
技術信號

- VN30F2011 連續第二盤下跌，下跌了 7 點，收於 920 點，流動性超過 17.8 萬張合約，比上一盤增加近 40%。
- 在 15 分鐘圖上，VN30F2011 沿著價格下跌通道下行，但在 914-916 點（價格通道的中線）處出現積極的響應。若價格走勢超越上方區間（925 點區）就能確認短期回漲階段至 931-937 點。
- 在 Daily 幀中，趨勢跟踪系統仍維持上漲的信號，並在 914 點得到支撐。因此，914-916 點在不久將來將是一個了不起的區域。

投資策略

- 當天策略 (Intraday)：短期內投資者應優先在盤中的 914-917 點開多頭，停損於 913 點；或在價格超過 925 點時開多頭，目標為 931-933 點。想投資空頭的投資者可在阻力位 935-937 點開設。
- 主要短期趨勢策略 (Daily)：下跌趨勢正在形成，如果價格收於 914 點以下，投資者則可以開空頭。

趨勢	VN30F2011-Daily	VN30F2011-15M
短期	上漲	下跌
支撐 1	914	917
支撐 2	814	914
阻力 1	944	933
阻力 2	994	937



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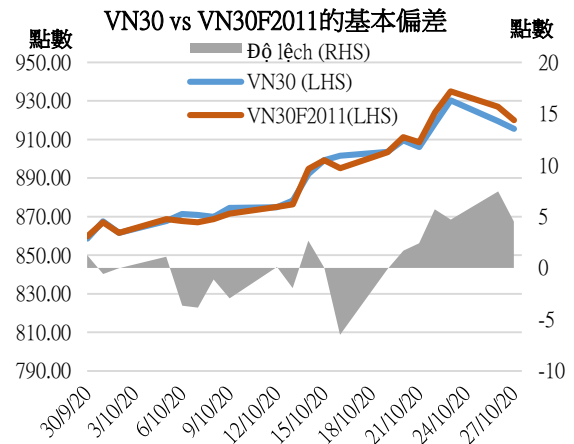
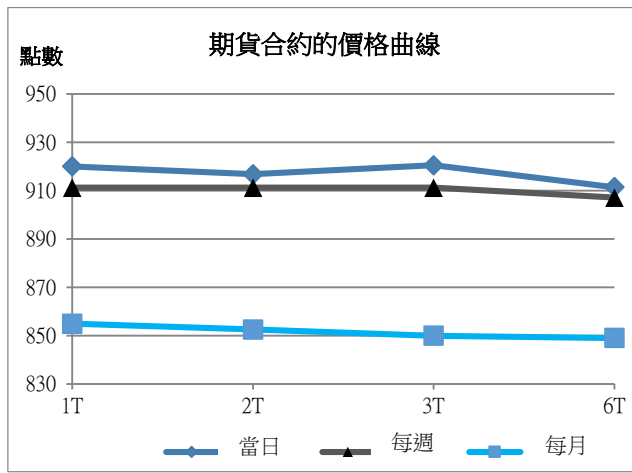
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期貨合約

	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	915.5	-4.1	-0.4%	0				
VN30F2011	920.0	-7.0	-0.8%	178,135	39.87%	920	19/11/2020	24
VN30F2012	916.8	-4.2	-0.5%	973	70.70%	926	17/12/2020	52
VN30F2103	920.5	0.5	0.1%	54	-44.33%	947	18/03/2021	143
VN30F2106	911.4	-8.6	-0.9%	128	-5.88%	969	17/06/2021	234



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	1.55	STB	-1.78
VIC	0.44	MBB	-1.08
CTG	0.24	VNM	-0.75
VPB	0.11	FPT	-0.57
PNJ	0.09	HDB	-0.51

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HPG	1.95	STB	-5.67
CTG	0.82	SBT	-3.67
PNJ	0.58	MBB	-2.72
VIC	0.57	VRE	-2.70
VPB	0.21	SSI	-2.27



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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	0.9%	40,700	163,696	19.1	2.1	1,484	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	24,300	13,579	12.5	1.8	582	41%	26,095	16,667
CTG	越南工商股份銀行	金融	3.2%	30,750	114,495	10.3	1.4	6,093	29%	32,450	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	19,600	6,924	6.8	1.4	6,865	4%	45,550	16,250
PLX	越南汽油集團	能源	0.8%	49,400	60,209	57.0	3.0	773	16%	60,700	35,100
EIB	越南進出口貿易股份銀行	金融	2.6%	17,300	21,269	30.5	1.3	304	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	52,100	40,841	12.3	2.7	1,881	49%	54,500	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	72,000	137,804	15.2	2.9	732	3%	109,000	53,900
POW	越南電力石油股份公司	公用服務	0.7%	9,910	23,208	10.6	0.8	4,504	10%	13,950	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	24,550	30,827	7.5	1.5	1,591	20%	25,800	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.8%	31,400	104,037	9.7	1.9	14,248	34%	32,000	12,708
MBB	軍隊貿易股份銀行	金融	4.2%	17,900	49,639	6.0	1.1	6,640	23%	20,783	11,435
MSN	Masan 集團股份公司	必需消費品	5.1%	87,900	103,255	27.0	4.4	2,102	37%	89,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.6%	110,000	49,787	13.2	3.5	953	49%	129,100	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	62,100	61,204	15.7	2.6	1,452	6%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	69,400	15,624	15.1	3.2	729	49%	92,500	45,000
REE	冷機電股份公司	工業	0.9%	41,900	12,991	8.8	1.2	469	49%	42,850	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,230	1,266	#N/A N/A	0.2	7,632	2%	25,650	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	185,100	118,701	29.3	6.4	125	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%	14,450	8,478	23.3	1.2	3,520	5%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	17,200	10,336	10.0	1.1	5,431	50%	19,224	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	13,300	23,989	10.1	0.9	14,230	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	23,300	81,553	7.2	1.2	7,190	23%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.0%	86,000	318,963	18.6	3.4	1,040	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.3%	77,600	255,266	11.6	3.7	1,988	22%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	8.4%	105,700	357,523	45.2	4.2	542	14%	122,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	3.9%	104,500	54,741	30.0	3.7	410	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.0%	109,600	229,025	23.7	7.6	1,697	58%	112,833	69,750
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.9%	24,350	59,359	5.9	1.2	5,239	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.6%	27,000	61,353	25.6	2.2	2,947	30%	35,850	16,900



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