

當日期貨市場：合約在接近 921 點時出現強烈的震盪

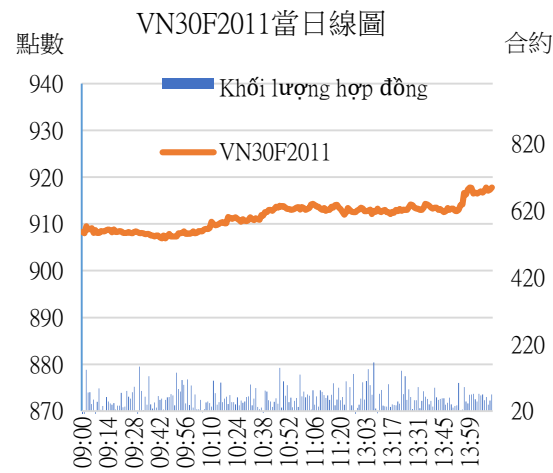
2020/11/04

合約走勢

收盤 +/- 成交量 到期日

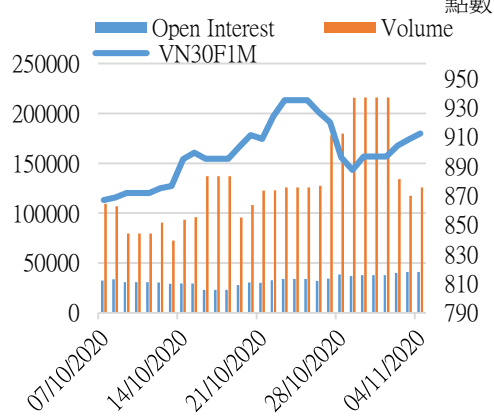
單位	點數	點數	合約	日期
VN30F2011	912.3	4.0	125,832	19/11
VN30F2012	909.3	3.9	542	17/12
VN30F2103	908.8	5.4	39	18/03
VN30F2106	907.1	2.3	26	17/06

源自：Bloomberg - YSVN



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合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

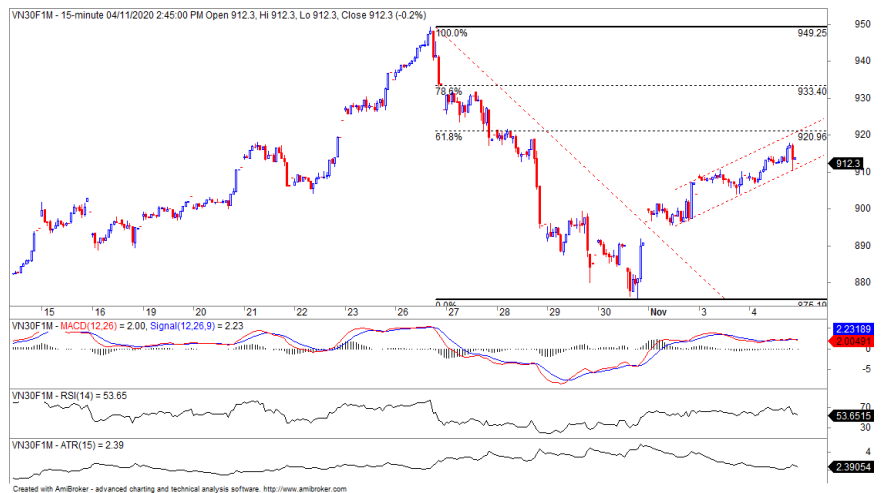
技術信號

- 儘管盤中震盪劇烈，所有期貨的漲幅均相當高，為 1.62-6.82 點。VN30F1M 記錄了超過 12.5 萬合約，基準差繼續保持為超過 6 點。
- 在 15 分鐘圖上，VN30F1M 繼續在價格上漲通道內移動，並且通道線的下限（910-911 點）未被突破。RSI 正上行並沒有形成背離，而 MACD 仍然維持積極的信號。因此，VN30F1M 仍處於恢復階段，並有望繼續攀升至 921 點的下一個水平，相當於 Fibo Retracement 61.8%。
- 在每日幀上，系統跟隨趨勢維持了下跌的信號，和阻力為 918.7-921 點。

投資策略

- 當天策略 (Intraday)：由於趨勢仍為上漲，因此投資者可考慮在 911-912 點開設多頭，停損於 910.4 點和目標為 920-921 點。VN30F2011 在接近 921 點時可考慮開設空頭，停損於 923 點。
- 主要短期趨勢策略 (Daily)：投資者可觀察市場，並等待市場新的切入點。

趨勢	VN30F2011-Daily	VN30F2011-30M
短期	下跌	上漲
支撐 1	875	911
支撐 2	850	908
阻力 1	918	918
阻力 2	950	921



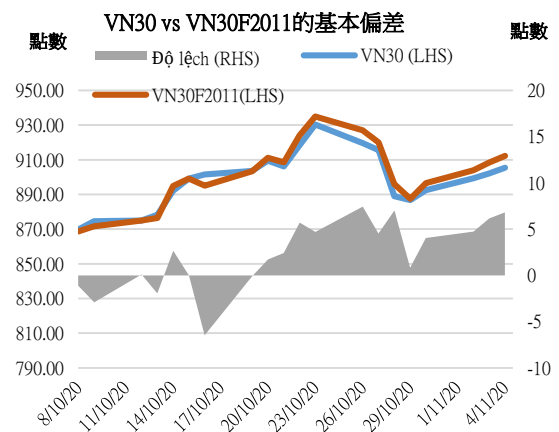
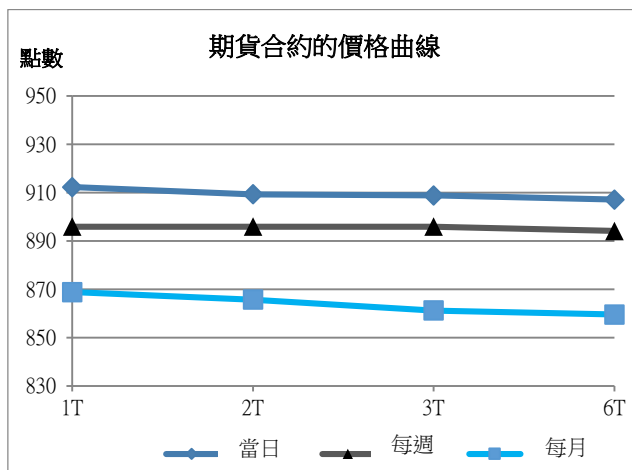
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期貨合約

	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	905.5	3.3	0.4%	0				
VN30F2011	912.3	4.0	0.4%	125,832	7.16%	908	19/11/2020	16
VN30F2012	909.3	3.9	0.4%	542	45.70%	914	17/12/2020	44
VN30F2103	908.8	5.4	0.6%	39	11.43%	935	18/03/2021	135
VN30F2106	907.1	2.3	0.3%	26	-55.93%	956	17/06/2021	226



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HDB	0.95	VIC	-0.71
VPB	0.54	MWG	-0.15
TCB	0.47	HPG	-0.12
MBB	0.42	EIB	-0.07
CTG	0.38	REE	-0.05

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	3.49	VIC	-0.86
GAS	2.42	REE	-0.71
VRE	1.57	MWG	-0.37
POW	1.44	EIB	-0.29
CTG	1.32	KDH	-0.21



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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%	39,750	159,875	9.1	2.0	1,579	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	11.8	1.8	608	41%	26,095	16,667
CTG	越南工商股份銀行	金融	3.2%	30,600	113,936	10.4	1.4	6,426	29%	32,450	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	18,800	6,642	6.6	1.3	7,034	4%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	48,800	59,478	71.6	2.9	742	16%	60,700	35,100
EIB	越南進出口貿易股份銀行	金融	2.5%	17,250	21,208	24.8	1.3	303	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	53,000	41,547	12.5	2.8	1,942	49%	54,500	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	71,900	137,613	15.1	2.9	742	3%	109,000	53,900
POW	越南電力石油股份公司	公用服務	0.6%	9,840	23,044	14.5	0.8	4,717	10%	13,950	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	25,200	31,644	7.4	1.4	1,637	20%	25,800	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	30,650	101,552	9.5	1.9	14,670	34%	32,000	12,708
MBB	軍隊貿易股份銀行	金融	4.3%	18,450	51,164	6.2	1.1	6,610	23%	20,783	11,435
MSN	Masan 集團股份公司	必需消費品	4.9%	84,200	98,908	40.7	4.8	2,342	35%	89,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	106,800	48,338	12.5	3.2	922	49%	126,800	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	62,200	61,302	10.7	2.4	1,439	6%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	71,700	16,141	15.6	3.3	784	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	41,900	12,991	9.1	1.2	453	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	7,070	2%	25,450	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	185,500	118,958	29.4	6.0	116	63%	262,200	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	15,350	9,006	21.9	1.3	3,567	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	17,500	10,516	9.5	1.1	5,306	50%	19,224	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	13,650	24,620	10.4	0.9	14,494	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	22,150	77,528	6.8	1.1	9,629	23%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	4.9%	85,000	315,255	18.4	3.4	1,023	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	75,900	249,674	11.0	3.3	2,001	22%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	9.0%	103,500	350,082	38.9	4.1	576	14%	122,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	3.9%	105,500	55,265	#N/A N/A	4.0	436	17%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.0%	108,000	225,682	22.6	7.7	1,697	58%	112,600	69,750
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	24,200	58,994	5.9	1.2	5,463	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.7%	25,950	58,967	25.9	2.1	3,193	30%	35,850	16,900



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