

當日期貨市場：合約在接近尾盤時轉弱

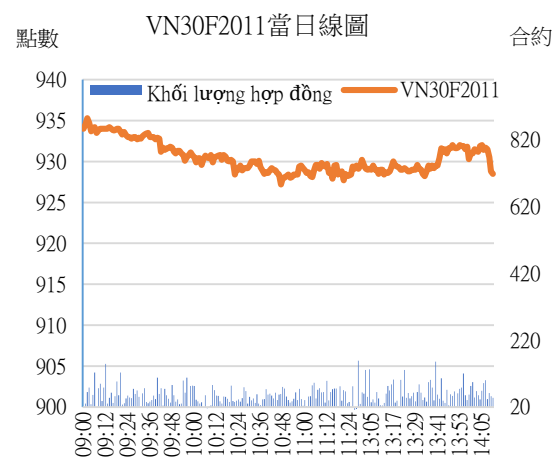
2020/11/10

合約走勢

收盤 +/- 成交量 到期日

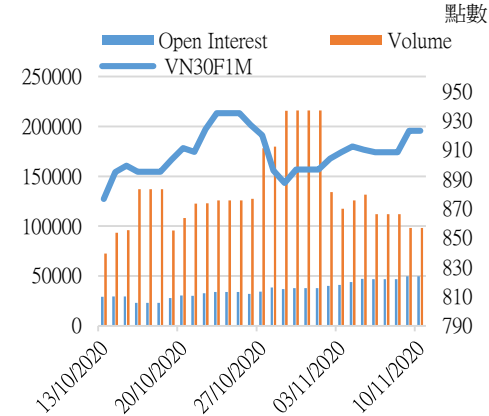
單位	點數	點數	合約	日期
VN30F2011	921.0	-2.0	130,274	19/11
VN30F2012	921.9	0.9	532	17/12
VN30F2103	921.0	3.3	46	18/03
VN30F2106	918.9	1.6	38	17/06

源自：Bloomberg - YSVN



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合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

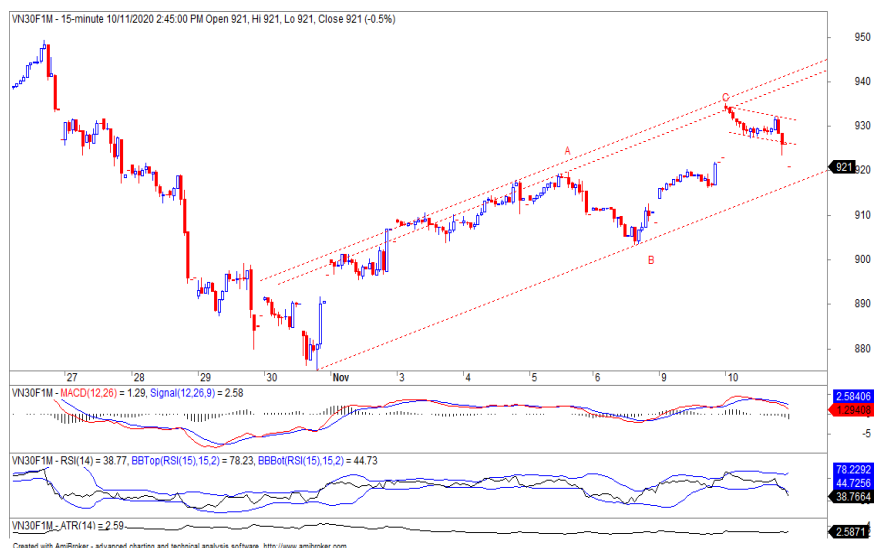
技術信號

- 期貨市場在接近尾盤時反轉下跌，導致 VN30F1M 合約收在紅跌區域，跌幅較小，而其餘 3 個合約僅小幅上漲。VN30F1M 的交易量超過 13 萬合約，按週增加了 35%。開 OI 的合約量增加至超過 4.9 萬。與指數相比，VN30F1M 的 Basis spread 繼續收窄至 4.5 點，並有望在未來幾盤中繼續收窄。
- 在 15 分鐘圖上，VN30F1M 在價格上漲通道線（935 點）的上限和 Fibo Retracement 78.6% 處遇到阻力。但是，價格線仍在上漲通道中移動，下限為 916-917 點。但是，如果跌破該區域，價格將跌至 903-905 點區。

投資策略

- 當天策略 (Intraday)：VN30F2011 仍在 935 點面臨修正的壓力，並且修正階段尚未結束。當價格反彈回 924-925 點區時，投資者可開空頭，目標為 905 點，停損於 928 點。或在價格突破 916 點區時開空頭。
- 主要短期趨勢策略 (Daily)：投資者繼續觀測市場，並等待更有利的切入點。

趨勢	VN30F2011-Daily	VN30F2011-30M
短期	上漲	下跌
支撐 1	875	916
支撐 2	850	903
阻力 1	950	924
阻力 2	970	928



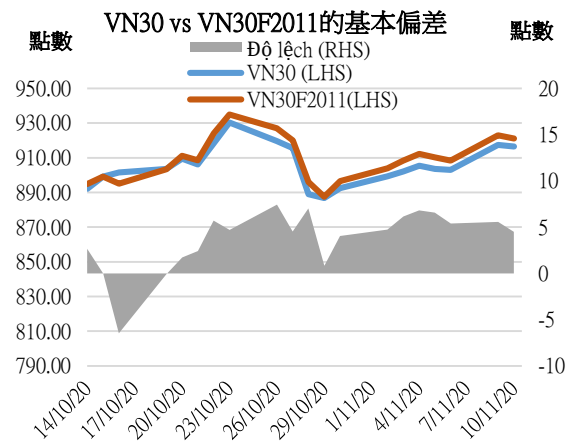
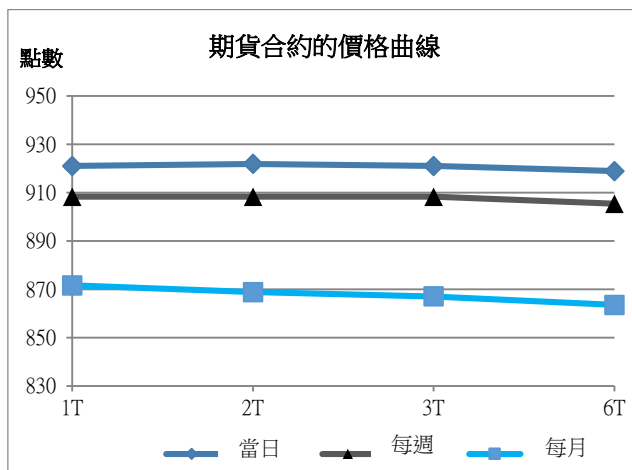
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期貨合約

	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	916.5	-0.9	-0.1%	0				
VN30F2011	921.0	-2.0	-0.2%	130,274	32.52%	918	19/11/2020	10
VN30F2012	921.9	0.9	0.1%	532	-1.30%	924	17/12/2020	38
VN30F2103	921.0	3.3	0.4%	46	-16.36%	945	18/03/2021	129
VN30F2106	918.9	1.6	0.2%	38	-40.63%	966	17/06/2021	220



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VJC	2.47	VNM	-1.09
VRE	0.36	HPG	-0.46
NVL	0.22	VIC	-0.39
TCB	0.16	CTG	-0.33
MWG	0.11	VHM	-0.33

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VJC	6.98	KDH	-1.61
VRE	2.30	PNJ	-1.35
SSI	1.14	VNM	-1.19
GAS	1.12	CTG	-1.13
NVL	0.81	SAB	-0.93



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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%	39,400	158,468	18.5	2.0	1,619	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	24,450	13,663	11.8	1.8	705	40%	26,000	16,667
CTG	越南工商股份銀行	金融	3.2%	30,600	113,936	10.4	1.4	6,665	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	7,181	4%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	48,850	59,539	71.6	2.9	739	16%	60,700	35,100
EIB	越南進出口貿易股份銀行	金融	2.5%	17,300	21,269	24.9	1.3	308	30%	18,850	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	53,000	41,547	12.5	2.8	1,964	49%	54,500	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	72,200	138,187	15.2	3.0	746	3%	109,000	53,900
POW	越南電力石油股份公司	公用服務	0.7%	10,000	23,419	14.7	0.8	4,822	10%	13,850	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	25,500	32,020	7.5	1.5	1,765	20%	26,000	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.9%	31,300	103,706	9.7	1.9	14,616	34%	32,200	12,708
MBB	軍隊貿易股份銀行	金融	4.2%	18,100	50,194	6.0	1.1	6,745	26%	20,739	11,435
MSN	Masan 集團股份公司	必需消費品	5.4%	95,400	112,065	46.2	5.5	2,385	34%	98,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.3%	106,000	47,976	12.4	3.2	928	49%	124,800	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	62,000	61,105	10.6	2.4	1,389	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	73,000	16,434	15.9	3.4	843	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	42,300	13,115	9.2	1.2	446	49%	42,850	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,250	1,277	#N/A N/A	0.2	6,743	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%	182,000	116,713	28.8	5.9	105	63%	262,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	15,800	9,271	22.5	1.3	3,555	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	17,700	10,637	9.7	1.1	5,257	50%	19,009	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	13,600	24,530	10.3	0.9	14,632	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.5%	22,100	77,353	6.8	1.1	10,816	23%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	4.8%	85,100	315,625	18.4	3.4	1,025	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	77,400	254,608	11.2	3.4	2,072	22%	99,700	52,000
VIC	Vingroup 集團股份公司	房地產	9.0%	105,600	357,185	39.7	4.2	605	14%	120,800	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.1%	113,400	59,403	#N/A N/A	4.2	450	17%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.8%	107,500	224,637	22.5	7.7	1,712	58%	112,600	69,750
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	23,750	57,897	5.8	1.2	5,560	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	26,700	60,671	26.7	2.1	3,372	30%	35,550	16,900



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