

當日期貨市場：接近 950-955 點區

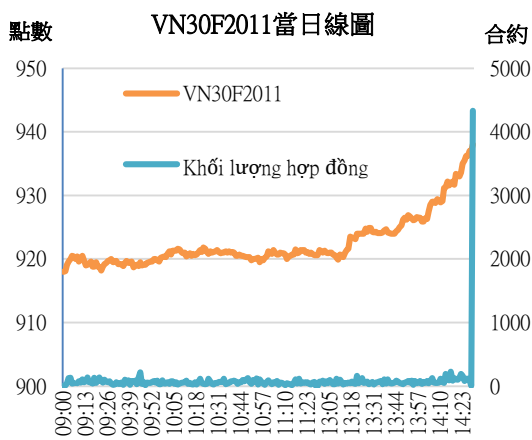
2020/11/17

合約走勢

收盤 +/- 成交量 到期日

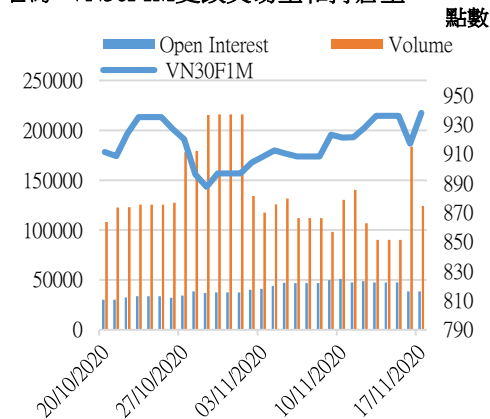
單位	點數	點數	合約	日期
VN30F2011	938.0	21.1	124,391	19/11
VN30F2012	939.3	19.3	5154	17/12
VN30F2103	937.0	19.0	109	18/03
VN30F2106	938.8	20.8	40	17/06

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

- 所有 4 個期貨合約在收盤時均強勁恢復，VN30F1M 的正基礎擴大至 3.35 點。隨著到期日的臨近，VN30F1M 的交易量下降了近 33%。因此，投資者逐漸轉向 VN302M，使該合約的交易量增加了近 12%。
- 在 30 分鐘幀內，VN30F1M 在舊技術支撐底部的 917 點水平和 38.2% Fibonacci Retracement 之間保持平衡。同時，根據 Rising Wedge 模式來看，表明短期趨勢仍然為上漲，下一盤的目標為 950-955 點。波動性指標正在擴大，顯示了價格的波動性。
- 在每日框架中，預計 VN30F1M 將在當前的漲勢，移動至 960-968 點區。

投資策略

- 當天策略 (Intraday)：投資者可在合約價格在開盤暴跌時開多頭，目標為 946-950 點，停損於 935 點。
- 主要短期趨勢策略 (Daily)：投資者考慮在當前價格範圍內開多頭，目標為 960-965 點，停損於 927 點。

趨勢	VN30F2011-Daily	VN30F2011-30M
短期	上漲	上漲
支撐 1	927	935
支撐 2	900	927
阻力 1	950	946
阻力 2	960	950



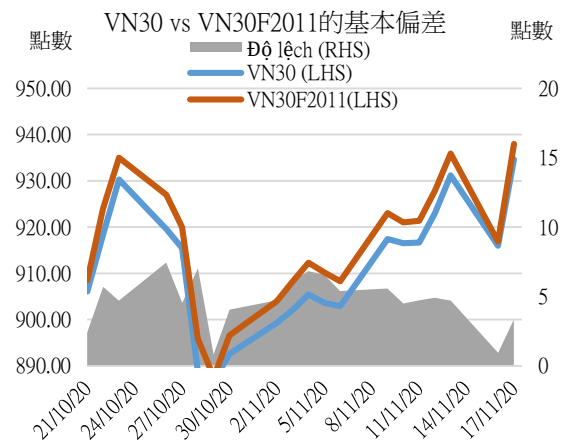
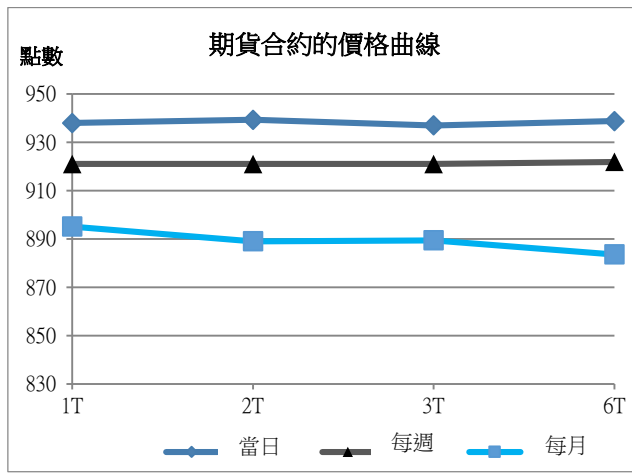
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期貨合約

	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	934.7	18.7	2.0%	0				
VN30F2011	938.0	21.1	2.3%	124,391	-32.29%	934	19/11/2020	3
VN30F2012	939.3	19.3	2.1%	5,154	11.58%	941	17/12/2020	31
VN30F2103	937.0	19.0	2.1%	109	-4.39%	962	18/03/2021	122
VN30F2106	938.8	20.8	2.3%	40	-33.33%	984	17/06/2021	213



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VIC	3.14	ROS	0.00
HPG	2.55	SBT	0.02
VPB	1.85	SAB	0.04
TCB	1.40	PLX	0.04
MBB	1.06	KDH	0.05

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
GAS	4.14	ROS	0.00
VIC	3.92	SAB	0.22
TCH	3.59	SBT	0.32
VPB	3.52	KDH	0.41
HPG	3.41	VNM	0.47



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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%	40,300	162,087	19.0	2.1	1,666	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	24,400	13,635	11.8	1.8	807	39%	26,000	16,667
CTG	越南工商股份銀行	金融	3.3%	32,500	121,011	11.0	1.5	7,038	29%	32,700	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	18,750	6,624	6.5	1.3	7,271	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	48,400	58,991	71.0	2.9	754	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	313	30%	18,850	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	54,000	42,331	12.7	2.8	2,006	49%	54,500	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	75,500	144,503	15.9	3.1	773	3%	109,000	53,900
POW	越南電力石油股份公司	公用服務	0.6%	9,950	23,302	14.7	0.8	4,904	10%	13,850	6,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	25,700	32,271	7.5	1.5	1,955	19%	26,000	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.3%	33,350	110,498	10.3	2.0	15,034	33%	33,350	12,708
MBB	軍隊貿易股份銀行	金融	4.4%	19,550	54,215	6.5	1.2	7,341	23%	19,870	11,435
MSN	Masan 集團股份公司	必需消費品	4.8%	85,000	99,848	41.1	4.9	2,450	34%	98,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.5%	112,000	50,692	13.2	3.3	975	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.9%	61,800	60,917	10.6	2.4	1,339	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	74,000	16,659	16.1	3.4	896	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	44,150	13,689	9.6	1.3	435	49%	44,700	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,220	1,260	#N/A N/A	0.2	6,403	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%	182,200	116,841	28.9	5.9	101	63%	255,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	15,850	9,300	22.6	1.3	3,605	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	18,250	10,967	10.0	1.2	5,384	49%	18,700	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	13,850	24,981	10.5	0.9	14,752	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	23,350	81,728	7.2	1.2	12,110	23%	24,950	14,000
VCB	越南外商貿易股份銀行	金融	4.9%	87,600	324,898	18.9	3.5	1,059	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.6%	78,300	257,569	11.4	3.4	2,180	22%	98,400	52,000
VIC	Vingroup 集團股份公司	房地產	8.9%	106,000	358,538	39.8	4.2	646	14%	119,800	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	113,000	59,194	#N/A N/A	4.2	471	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.7%	107,600	224,846	22.5	7.7	1,736	58%	112,600	69,750
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	25,000	60,944	6.1	1.2	5,785	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	27,200	61,807	27.2	2.2	3,706	30%	35,550	16,900



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