

當日期貨市場：移動至 953-960 點區

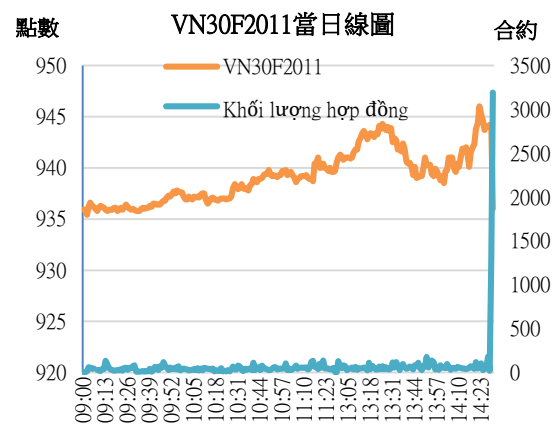
2020/11/19

合約走勢

收盤 +/- 成交量 到期日

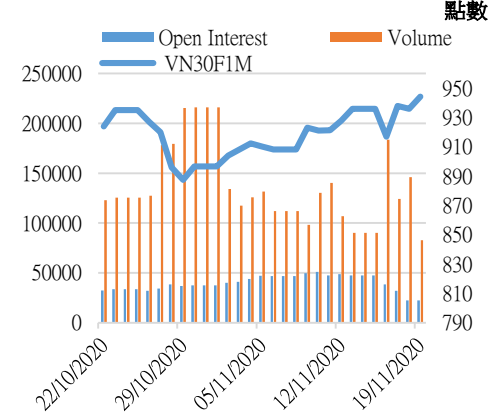
單位	點數	點數	合約	日期
VN30F2011	944.2	8.2	82,732	19/11
VN30F2012	949.5	5.5	17675	17/12
VN30F2103	946.0	3.1	49	18/03
VN30F2106	946.0	4.0	29	17/06

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

- 在 VN30F2011 的到期日期間，所有四個期貨合約均有強勁的漲幅，從 3.1 至 8.2 點。現金流量繼續轉移到 VN30F2012，這使交易量增長了近 82%，正基差擴大了近 5 點。
- 在 30 分鐘的框架內，VN30F2012 保持強勁的增長勢頭，同時價格圖表也超過了 10 月底的舊峰值，RSI 指標正在形成下行的背離，但仍保持積極信號。因此，我們預計 VN30F2012 能夠移動至 953 點和超過 960 點，相當於 Fibo Projection 50%-61.8%。
- 在每日框架中，950-960 點區是價格的強大阻力位。

投資策略

- 當天策略 (Intraday)：由於 VN30F2012 接近 953 點的強阻力位，但仍處於上漲的趨勢，因此建議投資者暫時觀察並等待下一盤的明確信號。
- 主要短期趨勢策略 (Daily)：投資者等待我們在下個報告的 VN30F2012 的新切入點。

趨勢	VN30F2011-Daily	VN30F2011-30M
短期	上漲	上漲
支撐 1	921	935
支撐 2	900	918
阻力 1	950	953
阻力 2	960	960



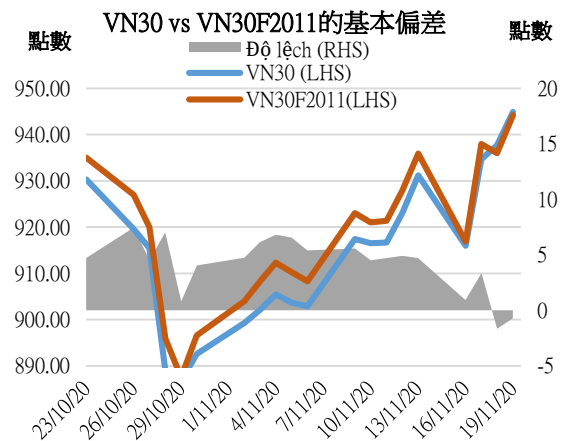
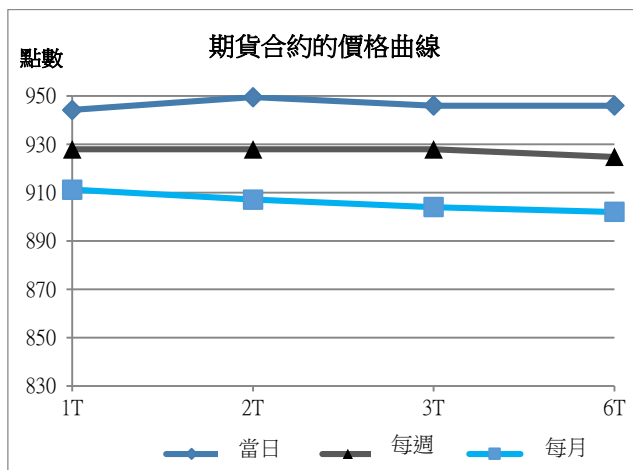
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期貨合約

	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	944.9	7.3	0.8%	0				
VN30F2011	944.2	8.2	0.9%	82,732	-43.34%	944	19/11/2020	0
VN30F2012	949.5	5.5	0.6%	17,675	81.97%	950	17/12/2020	27
VN30F2103	946.0	3.1	0.3%	49	-36.36%	972	18/03/2021	118
VN30F2106	946.0	4.0	0.4%	29	-21.62%	994	17/06/2021	209



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	1.39	VIC	-0.71
VCB	1.35	MSN	-0.47
VPB	1.30	MBB	-0.32
SAB	0.91	HDB	-0.22
FPT	0.88	EIB	-0.07

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
SBT	6.48	MSN	-1.09
SAB	5.50	ROS	-0.90
PLX	4.75	VIC	-0.86
VCB	2.97	HDB	-0.78
GAS	2.63	MBB	-0.76



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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%	40,400	162,490	19.0	2.1	1,677	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.2%	24,750	13,830	12.0	1.8	833	39%	26,000	16,667
CTG	越南工商股份銀行	金融	3.3%	33,300	123,989	11.3	1.5	7,130	29%	33,300	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	19,000	6,712	6.6	1.3	7,350	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	50,700	61,794	74.3	3.0	753	16%	60,000	35,100
EIB	越南進出口貿易股份銀行	金融	2.4%	17,150	21,085	24.7	1.3	322	30%	18,750	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	55,100	43,193	13.0	2.9	2,024	49%	56,000	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	82,100	157,135	17.3	3.4	839	3%	108,000	53,900
POW	越南電力石油股份公司	公用服務	0.6%	9,850	23,067	14.5	0.8	4,963	9%	13,850	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,450	31,957	7.4	1.5	2,109	19%	26,000	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.6%	35,200	116,628	10.9	2.1	15,259	33%	35,500	12,708
MBB	軍隊貿易股份銀行	金融	4.4%	19,500	54,076	6.5	1.2	7,484	23%	20,000	11,435
MSN	Masan 集團股份公司	必需消費品	4.5%	82,000	96,324	39.7	4.7	2,423	34%	98,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	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%	61,500	60,622	10.5	2.4	1,346	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	903	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	43,900	13,611	9.5	1.3	442	49%	44,700	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,200	1,249	#N/A N/A	0.2	6,310	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%	193,700	124,216	30.7	6.3	104	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%	17,250	10,121	24.6	1.4	3,617	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	18,450	11,087	10.1	1.2	5,488	48%	18,700	9,569
STB	西貢商信銀行 (sacombank)	金融	3.3%	14,200	25,612	10.8	0.9	14,935	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	23,400	81,903	7.2	1.2	12,495	23%	24,950	14,000
VCB	越南外商貿易股份銀行	金融	5.0%	90,200	334,541	19.5	3.6	1,059	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.5%	77,500	254,937	11.2	3.4	2,194	22%	98,400	52,000
VIC	Vingroup 集團股份公司	房地產	8.6%	104,000	351,773	39.1	4.1	655	14%	118,200	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.0%	113,700	59,560	#N/A N/A	4.3	481	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.7%	109,700	229,234	22.9	7.8	1,770	58%	112,600	69,750
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.9%	25,500	62,163	6.2	1.3	5,892	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	27,900	63,398	27.9	2.2	3,734	30%	35,550	16,900



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