

當日期貨市場：在窄幅內積累

2019/11/19

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	929.7	0.7	52,256	21/11
VN30F1912	933.8	2.3	2031	19/12
VN30F2003	936.6	-1.2	10	19/03
VN30F2006	940.0	1.1	57	18/06

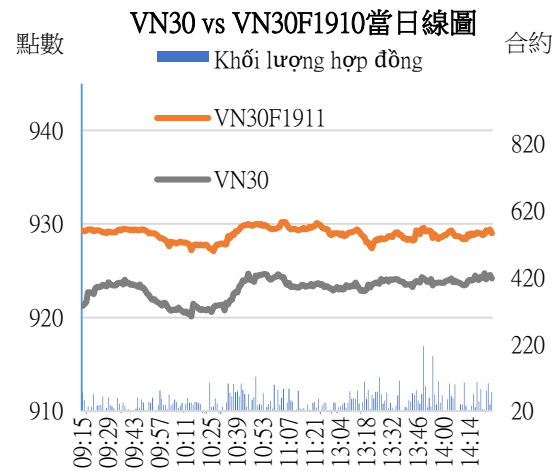
源自：Bloomberg - YSVN

技術信號

- VN30F1911 在 927-930 點內以下跌三角形的形式橫盤整理。同時，價格線仍低於短期下跌趨勢線（930-930.5 點），表明下跌趨勢尚未確認終結。
- 因此，VN30F1911 可能會繼續修正以驗證 927 點的支撐位，對應於從 912 點的趨勢線支撐位。請注意，VN30F1911 的到期日為 11 月 21 日，VN30F1911 與 VN30-Index 之間的基差為 4.9 點。

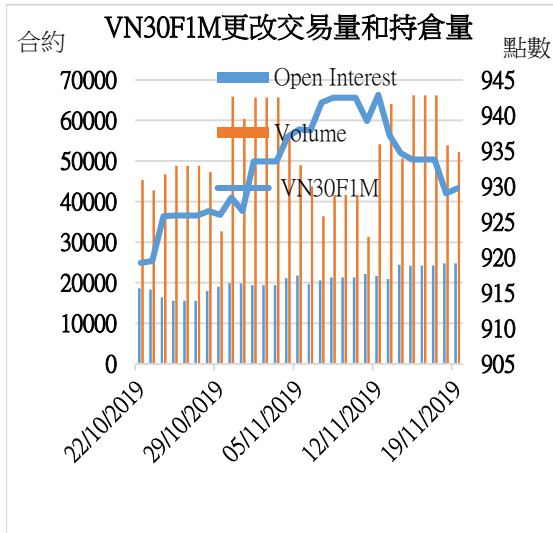
投資策略

- 當天策略 (Intraday)：投資者可在 VN30F1911 的當前價格開空頭，目標為 926.5-927 點，停損於 930.3 點。
- 主要短期趨勢策略 (Daily)：投資者可以在 VN30F1M 開空頭，停損於 941.2，目標為 900 點。



源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-30M
短期	下跌	下跌
支撐 1	927	927
支撐 2	900	922
阻力 1	944	931
阻力 2	950	934



源自：Bloomberg - YSVN



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Pham Tan Phat
高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3677 6868 ext 3880

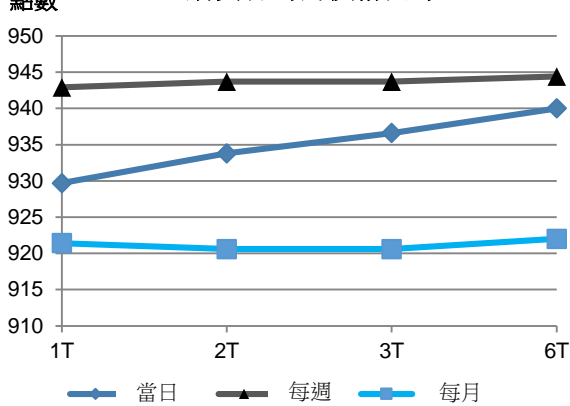


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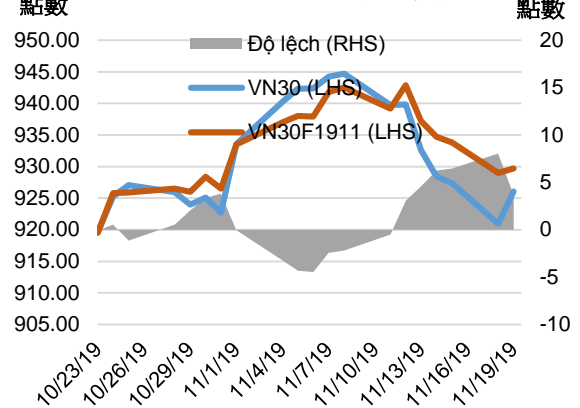
期貨合約

	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	926.1	5.1	0.6%	0				
VN30F1911	929.7	0.7	0.1%	52,256	-3.00%	925	21/11/2019	3
VN30F1912	933.8	2.3	0.2%	2,031	105.98%	932	19/12/2019	31
VN30F2003	936.6	-1.2	-0.1%	10	-44.44%	953	19/03/2020	122
VN30F2006	940.0	1.1	0.1%	57	-10.94%	975	18/06/2020	213

期貨合約的價格曲線



VN30 vs VN30F1910的基本偏差



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	2.50	VIC	-0.62
VCB	1.39	EIB	-0.58
TCB	0.94	MSN	-0.26
FPT	0.60	HPG	-0.23
MWG	0.48	SAB	-0.20

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VCB	3.88	EIB	-2.13
VNM	2.98	DPM	-1.79
REE	1.74	GAS	-0.92
FPT	1.39	VIC	-0.85
TCB	1.23	ROS	-0.79



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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	1.1%	41,650	167,517	19.7	2.5	1,135	3%	43,000	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	71,000	5,417	7.2	0.7	57	48%	162,000	68,000
CTG	越南工商股份銀行	金融	1.0%	21,500	80,053	13.1	1.1	2,839	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,500	50,814	38.4	3.2	168	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,700	5,361	21.1	0.7	387	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.9%	18,350	22,560	35.5	1.4	112	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	58,300	39,544	12.4	2.9	1,794	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.6%	107,500	205,750	18.3	4.5	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	25,000	7,423	12.8	1.2	482	49%	29,600	24,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,800	28,253	9.9	1.8	1,814	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.7%	22,800	62,952	9.0	1.4	4,632	38%	28,308	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	22,750	52,909	7.0	1.3	5,049	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	74,000	86,502	16.4	2.6	465	40%	92,000	72,800
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	119,000	52,680	14.3	4.7	746	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	58,300	54,245	18.3	2.6	419	7%	69,900	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	84,500	18,807	17.5	4.6	544	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,000	11,782	6.8	1.2	966	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.9%	25,000	14,190	72.0	2.4	19,907	3%	43,500	24,350
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.7%	251,000	160,962	34.1	9.0	20	63%	291,000	231,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,800	11,031	42.8	1.5	1,291	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,100	10,720	11.9	1.1	1,726	56%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,600	19,119	6.9	0.7	3,495	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	24,750	86,628	9.3	1.5	2,071	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	91,000	337,508	17.3	4.2	757	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	96,500	323,228	21.4	7.5	674	15%	102,300	69,900
VIC	Vingroup 集團股份公司	房地產	7.9%	117,100	391,809	73.7	5.0	348	15%	126,500	90,100
VJC	Vietjet 越捷航空股份公司	工業	5.6%	144,000	75,433	14.6	5.6	585	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.1%	124,400	216,627	22.5	7.9	985	59%	152,600	114,900
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.4%	21,300	51,264	6.4	1.3	2,761	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	35,300	82,207	34.2	2.9	2,728	32%	39,950	26,700



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元大證券（越南）公司

個人客戶分析部

Nguyễn Th ê Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Chung Kim Hoa

華人客戶部經理

+84 28 3622 6868 ext 3828

hoa.chung@yuanta.com.vn

Phù Vĩnh Qu ê

堤岸分行經理

+84 28 3622 6868

que.phu@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868

phong.bui@yuanta.com.vn

Nguyễn Đức Hoàn

河內南部營業中心經理

+84 28 3622 6868 ext 3409

hoan.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn



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