

當日期貨市場：趨勢移動到 888-890 點

2019/11/22

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	901.5	-12.5	88,463	19/12
VN30F2001	902.0		849	16/01
VN30F2003	905.0	-13.3	112	19/03
VN30F2006	906.6	-13.4	209	18/06

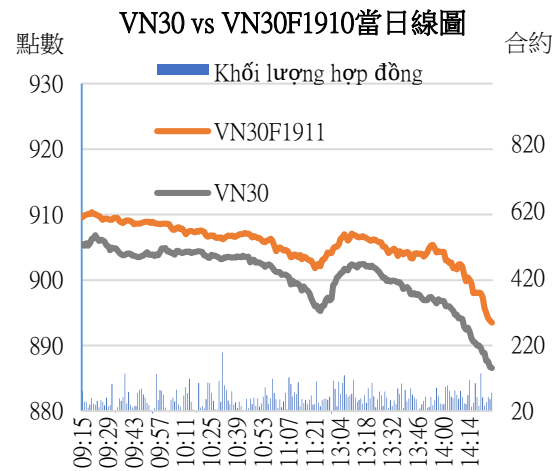
源自：Bloomberg - YSVN

技術信號

- VN30F1912 在 Daily 的框架中連續第三盤下跌。Daily 框架中的 ATR 指標也上漲，表明波動性很強。約 888-890 點的支撐位是根據形成周末的交易盤的 RunAway Gap 模式的目標而確定的。
- 同時，根據 Elliott 波動圖，VN30F1912 也正在打開波 3 的推進波（Impulse Waves），目標約為 888 點，相當於 361.8% 的 Fibonacci Projection。

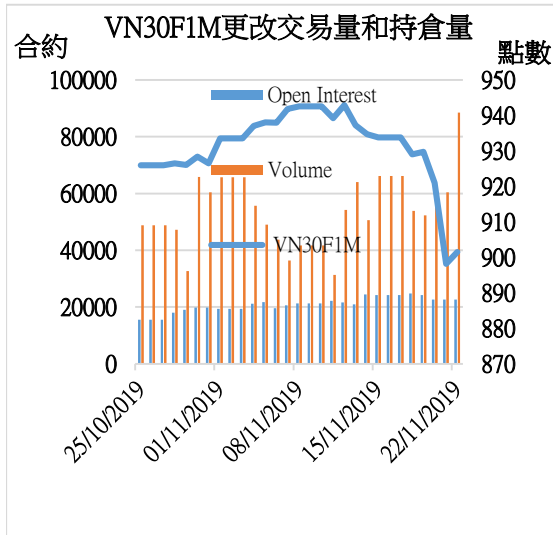
投資策略

- 當天策略 (Intraday)：投資者在當前的價格開空，目標為 890 點，停損於 903.4 點。當價格跌至 890 點投資者限制開空，因該區域可能會出現強勁反彈。
- 主要短期趨勢策略 (Daily)：投資者可以在 VN30F1M 約 888-890 點平倉，並等待新的投資點。



源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-30M
短期	下跌	下跌
支撐 1	890	890
支撐 2	860	880
阻力 1	914	908
阻力 2	944	914



源自：Bloomberg - YSVN



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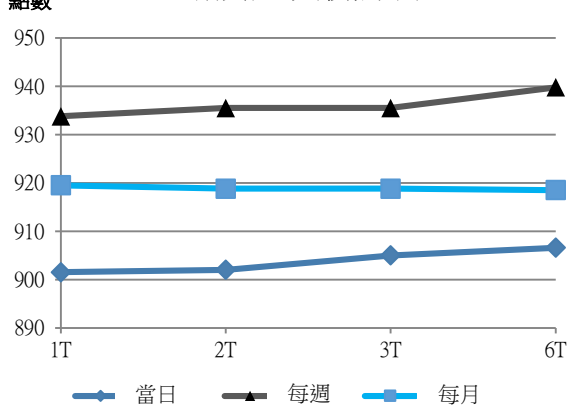


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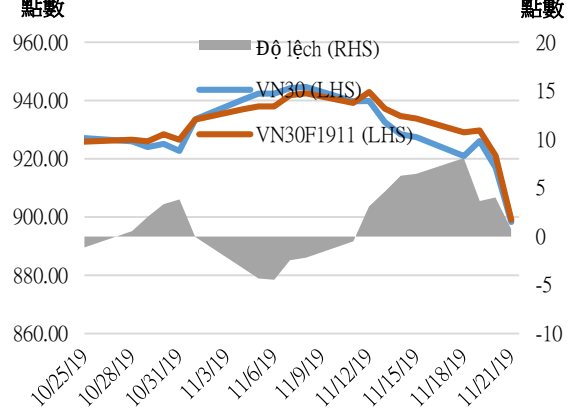
期貨合約

	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	892.3	-5.9	-0.7%	0				
VN30F1912	901.5	-12.5	-1.4%	88,463	413.81%	897	19/12/2019	27
VN30F2001	902.0			849		903	16/01/2020	54
VN30F2003	905.0	-13.3	-1.4%	112	77.78%	917	19/03/2020	117
VN30F2006	906.6	-13.4	-1.5%	209	117.71%	938	18/06/2020	208

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
VIC	0.56	TCB	-1.42
VPB	0.47	VHM	-0.93
EIB	0.36	VCB	-0.82
HPG	0.23	MSN	-0.65
STB	0.13	HDB	-0.62

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	1.49	CTD	-3.53
VPB	1.00	SAB	-2.49
VIC	0.78	BID	-2.43
DPM	0.77	VCB	-2.29
BVH	0.57	HDB	-2.28



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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%	40,200	161,685	19.1	2.4	1,112	3%	43,000	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	65,600	5,005	6.7	0.6	58	48%	162,000	65,200
CTG	越南工商股份銀行	金融	1.0%	21,100	78,564	12.9	1.1	2,917	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	70,900	49,693	37.5	3.2	171	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,150	5,146	20.2	0.7	381	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.9%	17,000	20,900	32.9	1.3	118	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	56,000	37,983	11.9	2.8	1,790	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.6%	103,100	197,328	17.5	4.3	311	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	24,000	7,126	12.3	1.1	458	49%	29,600	23,900
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,800	27,272	9.6	1.7	1,840	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.7%	22,100	61,020	8.8	1.3	4,733	38%	28,269	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	22,350	51,979	6.9	1.3	5,047	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	70,500	82,411	15.6	2.4	475	40%	92,000	69,900
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	112,000	49,581	13.5	4.4	738	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	57,000	53,035	17.9	2.6	423	7%	69,800	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	81,600	18,161	16.9	4.4	533	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,700	11,379	6.5	1.1	953	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.9%	24,950	14,162	71.9	2.4	20,536	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%	235,000	150,701	31.9	8.4	21	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%	18,200	10,679	41.4	1.5	1,294	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	20,100	10,212	11.4	1.1	1,732	56%	30,000	20,050
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,250	18,487	6.6	0.7	3,578	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	23,050	80,678	8.7	1.4	2,084	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	85,500	317,109	16.2	3.9	759	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	93,500	313,180	20.8	7.2	762	15%	102,300	70,900
VIC	Vingroup 集團股份公司	房地產	7.9%	116,200	388,798	73.1	5.0	378	15%	126,500	95,300
VJC	Vietjet 越捷航空股份公司	工業	5.6%	143,000	74,909	14.5	5.5	577	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.1%	121,500	211,577	22.0	7.8	1,001	59%	152,600	117,300
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.4%	20,200	48,616	6.0	1.2	2,775	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	34,800	81,043	33.7	2.8	2,901	32%	39,950	26,700



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