

當日期貨市場：技術恢復

2019/11/26

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	905.5	2.6	57,442	19/12
VN30F2001	906.1	3.1	242	16/01
VN30F2003	909.1	2.1	16	19/03
VN30F2006	913.8	5.0	71	18/06

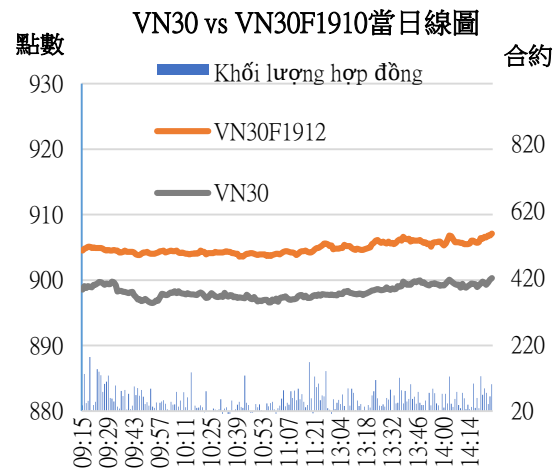
源自：Bloomberg - YSVN

技術信號

- VN30F1912 繼續恢復，但交易量較前一盤下跌了 39%，而低波動率表明這仍是技術上的恢復。RSI 正在恢復，但在 50-60 區域顯示出放緩的跡象，表明恢復趨勢尚未穩定。
- VN30F1912 的阻力位於約 908-910 點，分別是 Fibonacci Retracement 的 23.6%和 38.2%。

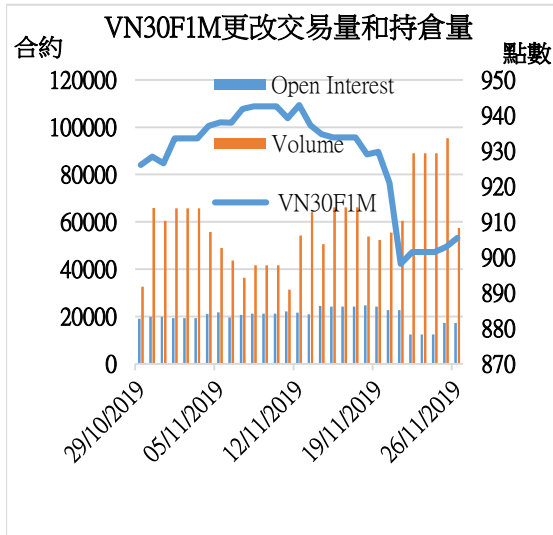
投資策略

- 當天策略 (Intraday)：投資者可以考慮在約 909-910 點做空，目標價為 901 點，停損於 913 點。
- 主要短期趨勢策略 (Daily)：投資者可繼續在 VN30F1M 開空頭，目標為 885-890 點，停損於 915.6 點。

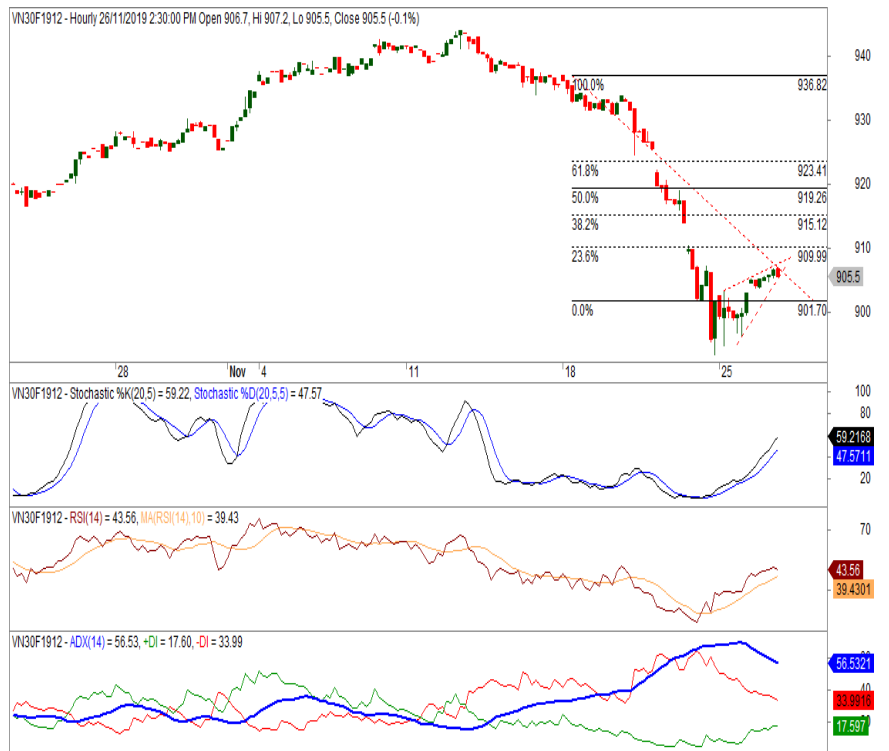


源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-30M
短期	下跌	橫盤
支撐 1	890	896
支撐 2	860	890
阻力 1	915	905
阻力 2	944	910



源自：Bloomberg - YSVN



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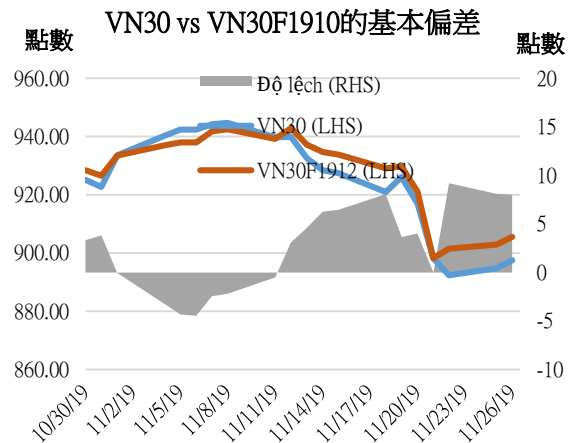
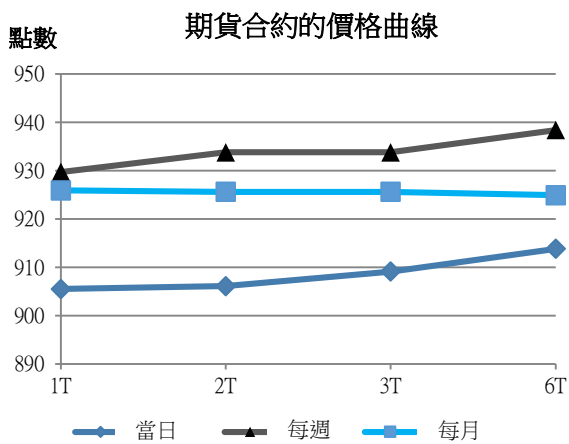
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期貨合約

	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	897.5	2.7	0.3%	0				
VN30F1912	905.5	2.6	0.3%	57,442	-39.79%	902	19/12/2019	25
VN30F2001	906.1	3.1	0.3%	242	-53.82%	908	16/01/2020	52
VN30F2003	909.1	2.1	0.2%	16	-73.33%	922	19/03/2020	115
VN30F2006	913.8	5.0	0.6%	71	-44.96%	943	18/06/2020	206



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	0.92	VIC	-0.50
MWG	0.60	NVL	-0.36
VPB	0.58	SAB	-0.29
MBB	0.47	GAS	-0.15
TCB	0.47	EIB	-0.14

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HPG	1.80	DPM	-3.40
SBT	1.65	SAB	-1.29
MWG	1.34	SSI	-1.23
VPB	1.24	NVL	-1.22
MBB	1.12	GAS	-1.07



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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	1.0%	39,700	159,674	18.8	2.4	1,087	21%	43,000	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	66,700	5,089	6.8	0.6	60	48%	162,000	65,000
CTG	越南工商股份銀行	金融	1.0%	21,150	78,750	12.9	1.1	2,908	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,100	50,534	38.2	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%	13,250	5,185	20.4	0.7	380	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.8%	17,350	21,331	33.6	1.4	118	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	56,600	38,390	12.1	2.8	1,787	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	103,100	197,328	17.5	4.3	309	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	448	49%	29,600	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,800	27,272	9.6	1.7	1,845	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.7%	22,250	61,434	8.8	1.3	4,747	38%	27,846	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,400	52,095	6.9	1.3	5,026	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	71,500	83,580	15.8	2.5	481	40%	92,000	69,900
MWG	世界移動通信投資股份公司	非必需消費品	5.0%	112,000	49,581	13.5	4.4	739	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	57,200	53,222	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%	82,900	18,450	17.1	4.5	529	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,300	11,255	6.5	1.1	950	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.9%	24,900	14,133	71.8	2.4	20,850	3%	43,500	24,350
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.5%	233,000	149,419	31.6	8.4	22	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%	20,250	10,288	11.4	1.1	1,727	56%	30,000	20,050
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,150	18,307	6.6	0.7	3,595	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,300	81,553	8.8	1.4	2,088	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	84,500	313,400	16.0	3.9	750	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	93,200	312,175	20.7	7.2	812	15%	102,300	70,900
VIC	Vingroup 集團股份公司	房地產	8.0%	116,000	388,129	73.0	5.0	379	15%	126,500	95,300
VJC	Vietjet 越捷航空股份公司	工業	5.8%	143,000	74,909	14.5	5.5	571	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	122,900	214,015	22.2	7.9	1,003	59%	152,600	117,300
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.3%	20,200	48,616	6.0	1.2	2,766	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	33,800	78,714	32.7	2.8	2,978	33%	39,950	26,700



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