

當日期貨市場：測試 890-893 點的支撐位

2019/11/27

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	899.5	-6.0	74,963	19/12
VN30F2001	900.4	-5.7	164	16/01
VN30F2003	904.0	-5.1	76	19/03
VN30F2006	906.1	-7.7	186	18/06

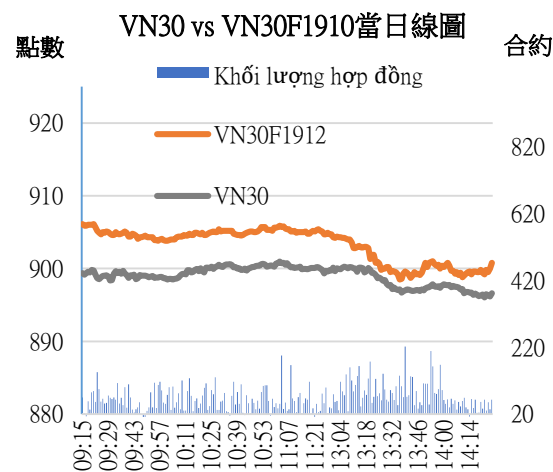
源自：Bloomberg - YSVN

技術信號

- VN30F1912 從 907 點下跌，部分數量再次增加，表明出現了空頭仍為主導。根據 Elliott 波形，VN30F1912 可能已完成修正波 4，並處於波 5。
- 動量指標顯示，價格在前一次急劇下跌之後，下跌勢頭有所減弱。VN30F1912 可能將在約 893-895 點形成雙底形態。

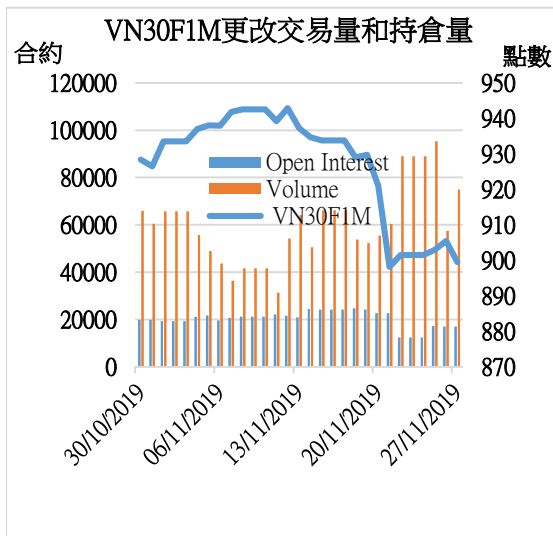
投資策略

- 當天策略 (Intraday)：短期投資者在當前價格範圍開空頭，目標為 895 點，停損於 902 點。同時，在約 893 點開多頭，目標為 903 點，停損於 888 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	895
支撐 2	860	890
阻力 1	915	903
阻力 2	944	907



源自：Bloomberg - YSVN



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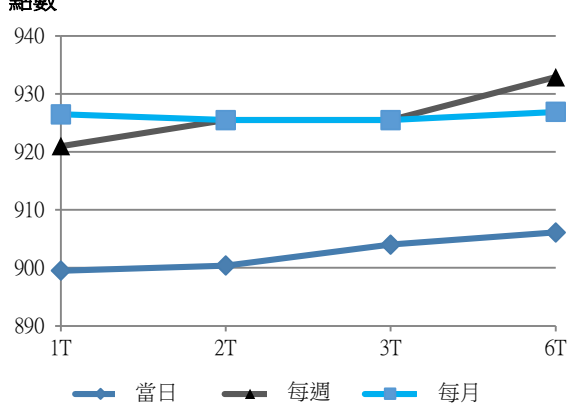


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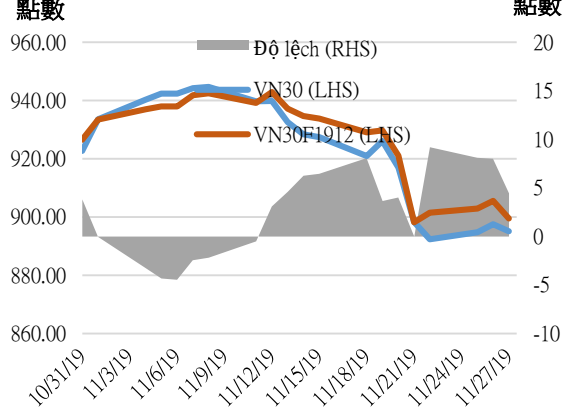
期貨合約

	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	895.1	-2.4	-0.3%	0				
VN30F1912	899.5	-6.0	-0.7%	74,963	30.50%	899	19/12/2019	24
VN30F2001	900.4	-5.7	-0.6%	164	-32.23%	905	16/01/2020	51
VN30F2003	904.0	-5.1	-0.6%	76	375.00%	919	19/03/2020	114
VN30F2006	906.1	-7.7	-0.8%	186	161.97%	940	18/06/2020	205

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
VCB	0.66	HDB	-0.76
VIC	0.25	VNM	-0.63
BID	0.19	EIB	-0.36
VJC	0.15	MSN	-0.32
SBT	0.08	TCB	-0.31

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BID	2.00	HDB	-2.88
DPM	1.95	EIB	-1.45
VCB	1.89	PNJ	-1.20
SBT	1.08	GMD	-0.83
VIC	0.35	SSI	-0.75



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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%	40,800	164,098	19.3	2.5	1,066	21%	43,000	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	66,300	5,058	6.7	0.6	60	48%	162,000	65,000
CTG	越南工商股份銀行	金融	1.0%	21,050	78,378	12.8	1.1	2,916	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	71,000	49,763	37.6	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%	13,050	5,107	20.1	0.7	382	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	17,000	20,900	32.9	1.3	119	30%	19,100	13,200
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	57,000	38,662	12.2	2.8	1,761	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	102,000	195,223	17.3	4.3	308	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	433	49%	29,600	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,000	26,487	9.3	1.7	1,854	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	22,600	62,400	8.9	1.4	4,763	38%	27,846	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	22,600	52,560	6.9	1.3	5,001	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.1%	71,000	82,995	15.7	2.5	486	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%	113,200	50,113	13.6	4.4	726	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	56,500	52,570	17.7	2.6	422	7%	69,800	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	82,300	18,317	17.0	4.4	504	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,250	11,239	6.5	1.1	935	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	21,408	4%	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%	230,500	147,815	31.3	8.3	23	63%	291,000	230,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,700	10,972	42.5	1.5	1,286	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	19,850	10,085	11.2	1.0	1,738	56%	30,000	19,850
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,100	18,217	6.5	0.7	3,553	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,350	81,728	8.8	1.4	2,076	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	86,300	320,076	16.4	3.9	765	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	93,000	311,505	20.7	7.2	882	15%	102,300	70,900
VIC	Vingroup 集團股份公司	房地產	8.0%	115,600	386,790	72.7	5.0	380	15%	126,500	95,300
VJC	Vietjet 越捷航空股份公司	工業	5.8%	143,700	75,276	14.6	5.5	542	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	122,100	212,622	22.1	7.8	1,011	59%	152,600	117,300
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.3%	20,400	49,098	6.1	1.2	2,756	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	33,950	79,063	32.9	2.8	3,052	33%	39,950	26,700



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