

當日期貨市場：期望市場進入恢復期

2019/12/03

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	875.1	-2.9	131,387	19/12
VN30F2001	877.3	-2.7	374	16/01
VN30F2003	880.1	-4.2	81	19/03
VN30F2006	883.3	-3.7	69	18/06

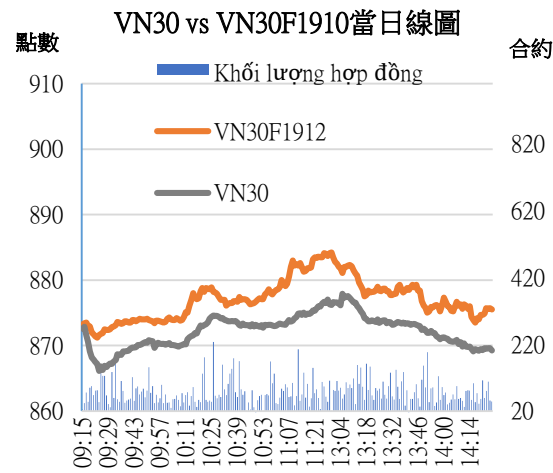
源自：Bloomberg - YSVN

技術信號

- VN30F1912 跟隨短期下跌的價格通道，但當價格接近下跌價格通道的下邊線（約 970 點）時就急劇反彈。同時，價格上漲至更高的底部，並在 871-873 點得到支撐，對應於舊的底部和價格差距（Price Gap）。
- 下一盤若價格維持在 871-873 點上方，市場可能會出現恢復。

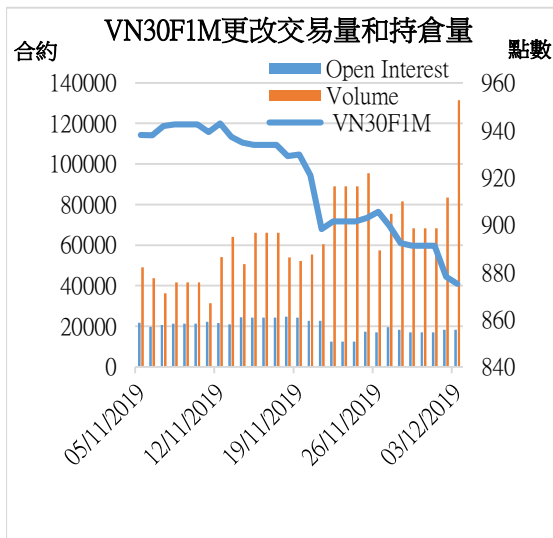
投資策略

- 當天策略 (Intraday)：投資者可以考慮以 872-873.5 點試探開多頭，目標為 884-885 點，停損於 871.2 點。
- 主要短期趨勢策略 (Daily)：維持空頭，停損於 902.5 點。



源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-30M
短期	下跌	下跌
支撐 1	865	873
支撐 2	850	870
阻力 1	905	883
阻力 2	930	889



源自：Bloomberg - YSVN



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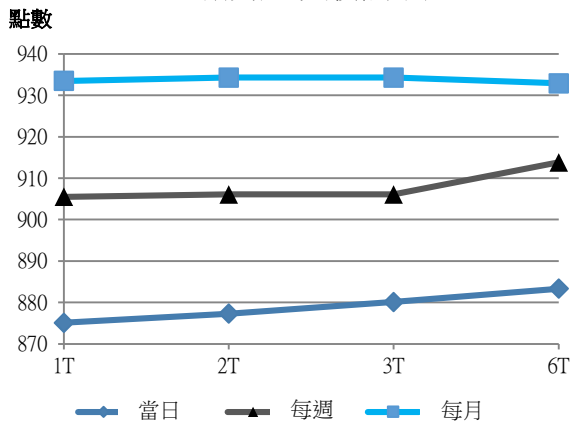


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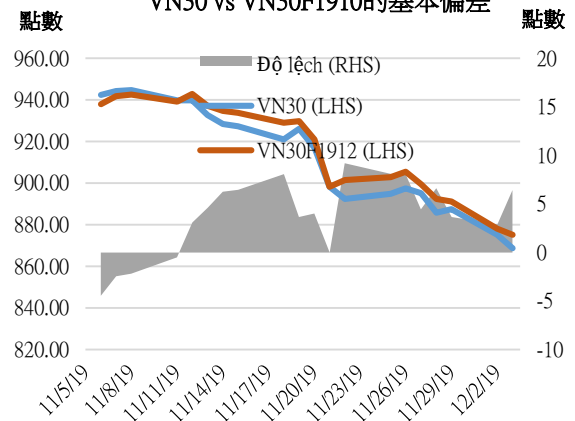
期貨合約

	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	868.7	-6.4	-0.7%	0				
VN30F1912	875.1	-2.9	-0.3%	131,387	57.45%	871	19/12/2019	18
VN30F2001	877.3	-2.7	-0.3%	374	21.82%	877	16/01/2020	45
VN30F2003	880.1	-4.2	-0.5%	81	65.31%	891	19/03/2020	108
VN30F2006	883.3	-3.7	-0.4%	69	-34.29%	911	18/06/2020	199

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
HPG	1.15	MSN	-3.10
EIB	0.36	VPB	-1.86
MWG	0.32	VNM	-1.32
MBB	0.28	STB	-0.62
PNJ	0.25	VCB	-0.62

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HPG	2.18	MSN	-6.96
EIB	1.50	VPB	-4.10
PNJ	1.25	BVH	-2.63
BID	0.76	STB	-2.50
MWG	0.74	VCB	-1.80



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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%	40,500	163,495	19.3	2.5	1,055	21%	43,000	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	63,500	4,883	6.5	0.6	59	48%	162,000	64,000
CTG	越南工商股份銀行	金融	1.0%	20,450	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	70,300	49,132	37.1	3.1	172	25%	104,000	69,900
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	12,950	5,048	19.9	0.6	375	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	17,100	21,023	33.1	1.3	116	30%	19,100	13,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	56,400	37,983	11.9	2.8	1,747	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	100,500	192,926	17.1	4.2	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	23,750	7,082	12.2	1.1	420	49%	29,600	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,500	25,653	9.0	1.6	1,852	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	22,850	62,400	8.9	1.4	4,730	38%	27,577	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	22,150	51,398	6.8	1.3	4,785	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.1%	70,000	81,242	15.4	2.4	483	40%	92,000	68,600
MWG	世界移動通信投資股份公司	非必需消費品	5.0%	109,000	48,253	13.1	4.3	714	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	56,800	52,756	17.8	2.6	415	7%	69,500	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	81,200	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,150	11,131	6.4	1.1	932	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.9%	24,300	14,105	71.6	2.4	21,704	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%	226,000	147,495	31.2	8.2	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	1,282	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	19,800	10,085	11.2	1.0	1,740	56%	30,000	19,750
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,100	18,217	6.5	0.7	3,532	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	22,900	80,153	8.6	1.4	2,039	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	85,300	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	91,900	306,815	20.3	7.1	908	15%	102,300	70,900
VIC	Vingroup 集團股份公司	房地產	8.0%	115,700	387,125	72.8	5.0	379	15%	126,500	95,300
VJC	Vietjet 越捷航空股份公司	工業	5.8%	144,900	75,747	14.7	5.6	540	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	121,500	212,622	22.1	7.8	1,004	59%	152,600	117,300
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.3%	20,150	48,255	6.0	1.2	2,714	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	34,450	78,015	32.4	2.7	3,088	33%	39,950	26,700



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