

## 當日期貨市場：跌勢還沒終止

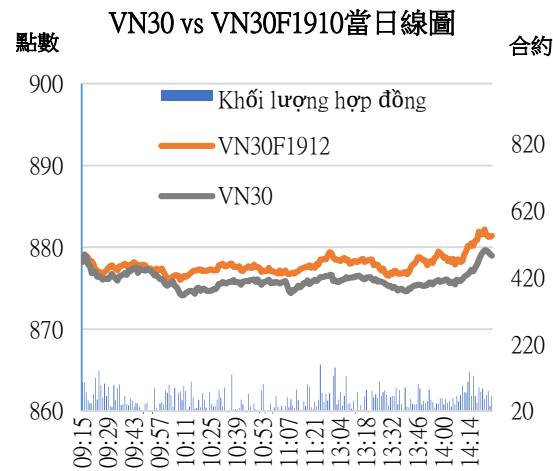
2019/12/16

### 合約走勢

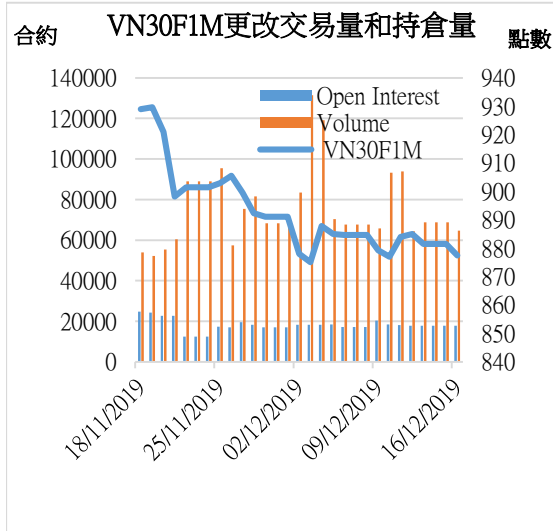
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	877.4	-4.1	64,690	19/12
VN30F2001	878.1	-6.4	1169	16/01
VN30F2003	890.1	0.9	62	19/03
VN30F2006	892.0	-1.2	39	18/06

源自：Bloomberg - YSVN



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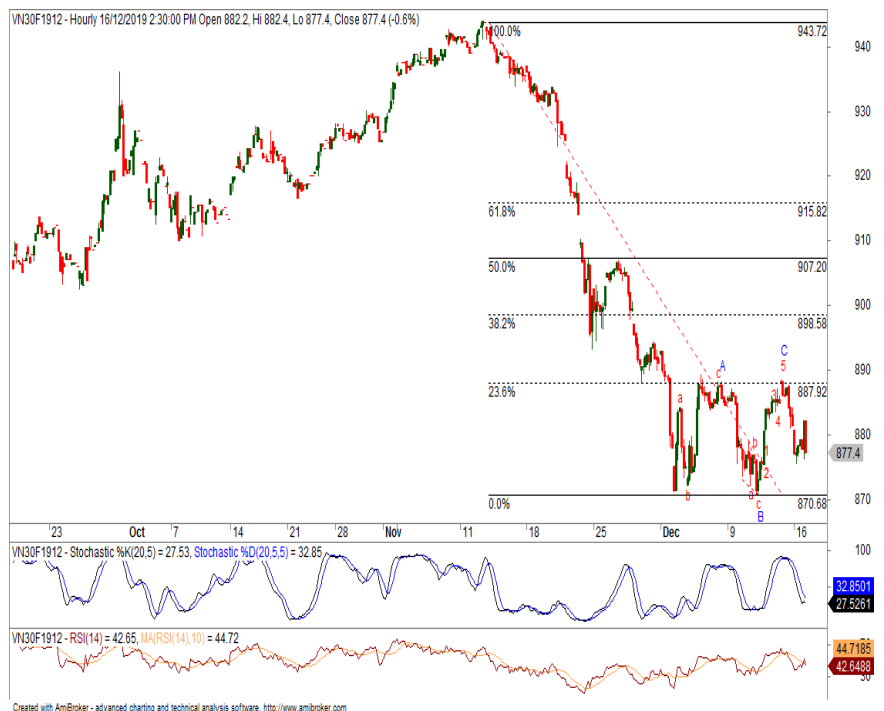
### 技術信號

- VN30F1912 持續在交易盤中強烈波動，但尚未確認短期下跌趨勢已結束，因在 ATC 盤中市場繼續下跌 -4.1 點。Stochastic Oscillator 指標和 RSI 等指標在 1 小時框架仍顯示負面信號。因此，VN30F1912 可能會重新測試 868-872 點的支撐位。
- 投資者應注意 VN30F1912 將於本週星期四到期，因此該部份將的走勢跟 VN30 指數一樣，並通常會有不可預測的波動。

### 投資策略

- 當天策略 (Intraday)：預計下跌趨勢可能會繼續，投資者考慮在約 878-879 點開空頭，目標是 872 點和停損於 882 。
- 主要短期趨勢策略 (Daily)：維持空頭，停損於 894.7 點。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	下跌	橫盤
支撐 1	870	878
支撐 2	850	870
阻力 1	900	885
阻力 2	930	899



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Pham Tan Phat  
高級分析專員

Email: [phat.pham@yuanta.com.vn](mailto:phat.pham@yuanta.com.vn)

Phone: (084) 28 3622 6868 ext 3880

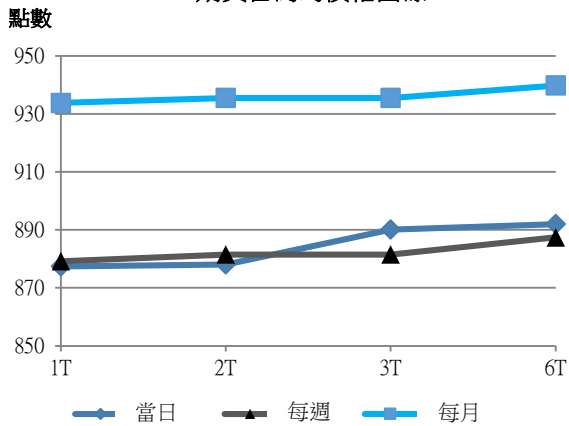


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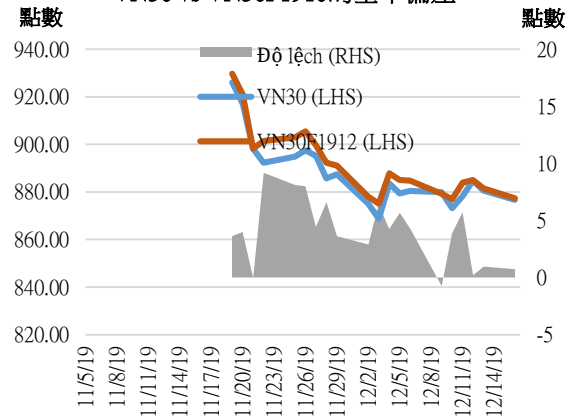
期貨合約

	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	876.7	-3.9	-0.4%	0				
VN30F1912	877.4	-4.1	-0.5%	64,690	-5.99%	876	19/12/2019	5
VN30F2001	878.1	-6.4	-0.7%	1,169	112.93%	882	16/01/2020	32
VN30F2003	890.1	0.9	0.1%	62	55.00%	896	19/03/2020	95
VN30F2006	892.0	-1.2	-0.1%	39	-13.33%	916	18/06/2020	186

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
NVL	0.51	VHM	-1.55
VNM	0.49	VCB	-0.98
BVH	0.45	MSN	-0.84
VRE	0.23	MBB	-0.76
EIB	0.14	VJC	-0.54

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BVH	6.91	VHM	-3.37
NVL	1.82	VCB	-2.71
DPM	1.50	MSN	-2.24
CTD	1.45	MBB	-1.83
GMD	1.27	CTG	-1.46



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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%	41,900	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%	62,900	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%	20,300	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,700	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%	13,500	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%	16,900	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%	56,500	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%	98,200	192,926	17.1	4.2	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	23,900	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%	27,550	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%	23,750	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%	21,400	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%	56,700	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%	113,200	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%	56,000	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%	83,600	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,600	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%	24,000	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%	233,000	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%	18,550	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%	19,050	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%	10,050	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%	23,150	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%	86,000	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	86,100	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%	115,800	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%	143,000	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%	118,700	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%	19,600	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%	33,900	78,015	32.4	2.7	3,088	33%	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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