

當日期貨市場：12月的期貨部份到期

2019/12/18

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	861.5	-6.5	76,760	19/12
VN30F2001	865.3	-4.6	4247	16/01
VN30F2003	873.0	-7.0	342	19/03
VN30F2006	876.1	-7.9	56	18/06

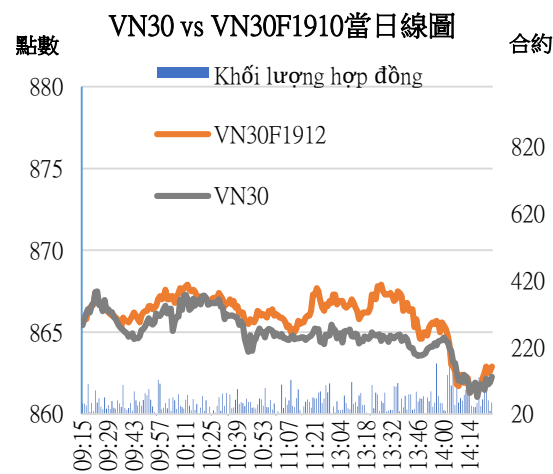
源自：Bloomberg - YSVN

技術信號

- 期貨連續第四盤下跌，跌幅為 6.5 點，VN30F1912 無法恢復。同時，VN30F1912 圖表仍處於下跌趨勢的壓力之下，因趨勢沿著短期下跌價格通道下跌。
- 855-859 點是當前下跌勢頭的支撐位，並且當 Stochastic 和 RSI 等指標繼續進入 1 小時框架的超賣區域時，上述價格區域可能會推動反彈跨度。

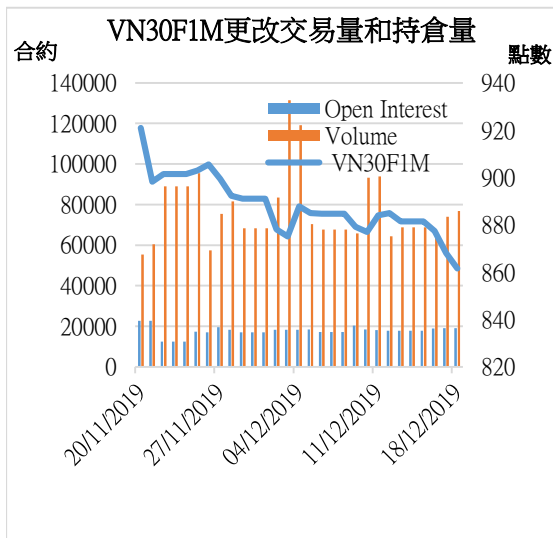
投資策略

- 當天策略 (Intraday)：預計 VN30F1912 會技術反彈至約 865 點，然後繼續進行修正。投資者考慮開空頭於 864.5-866 點，停損於 867.8 點，目標為 855-859 點。請注意，12 月的期貨部份將於 12 月 19 日到期，所以 ATC 盤會有不可預測的波動。
- 主要短期趨勢策略 (Daily)：投資者應考慮平倉並等待新的信號。

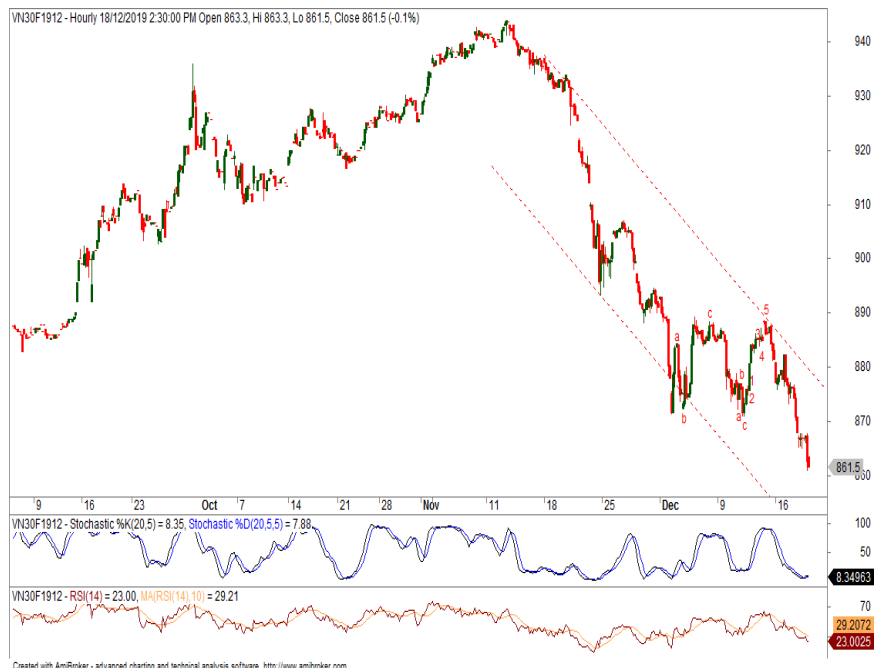


源自：Bloomberg - YSVN

趨勢	VN30F1912-Daily	VN30F1912-1H
短期	下跌	下跌
支撐 1	850	855
支撐 2	810	850
阻力 1	890	865
阻力 2	900	870



源自：Bloomberg - YSVN



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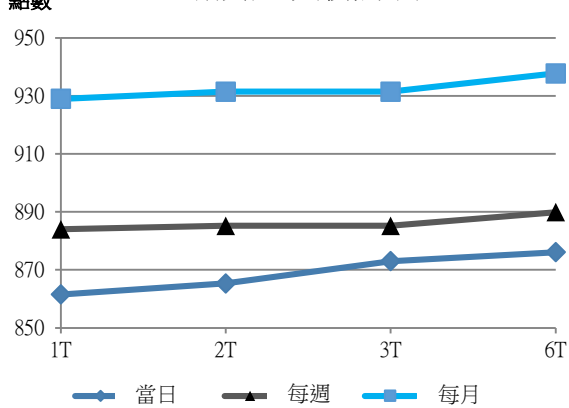


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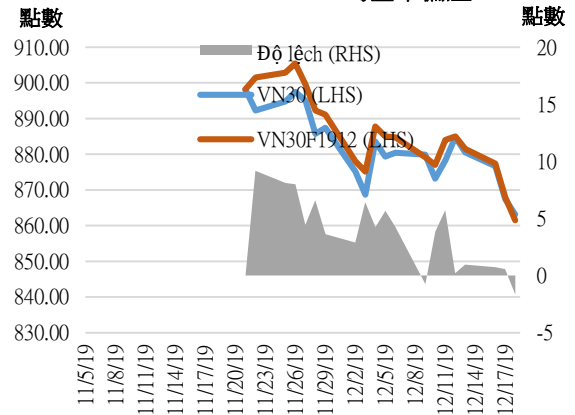
期貨合約

	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	863.2	-4.3	-0.5%	0				
VN30F1912	861.5	-6.5	-0.7%	76,760	3.76%	862	19/12/2019	1
VN30F2001	865.3	-4.6	-0.5%	4,247	112.24%	868	16/01/2020	30
VN30F2003	873.0	-7.0	-0.8%	342	338.46%	882	19/03/2020	93
VN30F2006	876.1	-7.9	-0.9%	56	-37.08%	902	18/06/2020	184

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
VNM	1.04	HPG	-1.37
VCB	0.57	MWG	-1.31
MSN	0.19	VHM	-0.82
BID	0.15	VRE	-0.61
BVH	0.08	HDB	-0.47

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VCB	1.64	MWG	-2.91
BID	1.33	VRE	-2.89
VNM	1.28	HPG	-2.59
BVH	1.11	GAS	-2.05
MSN	0.53	VHM	-1.87



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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%	42,000	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%	61,700	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%	20,150	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	73,000	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%	13,200	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%	16,950	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%	55,500	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%	95,500	192,926	17.1	4.2	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	23,550	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%	26,450	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%	22,550	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%	21,000	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%	56,400	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%	110,000	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%	55,600	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%	80,900	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	35,900	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%	18,250	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%	18,400	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%	9,940	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%	22,700	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%	86,700	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	83,900	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%	115,800	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%	142,700	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%	118,600	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%	19,250	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%	31,950	78,015	32.4	2.7	3,088	33%	39,950	26,700



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