

當日期貨市場：持續恢復

2019/12/30

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2001	878.3	-1.0	56,581	16/01
VN30F2002	879.2	-0.8	131	20/02
VN30F2003	883.6	-0.4	22	19/03
VN30F2006	889.6	-0.4	41	18/06

源自：Bloomberg - YSVN

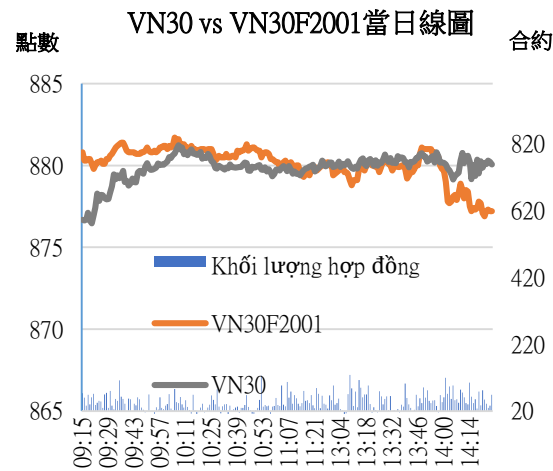
技術信號

- VN30F2001 在 877-882 點範圍內波動，流動性為 56,581 個合約，比上一盤減少 21.9%。經過強勁的反彈之後，VN30F2001 在盤中暫時回調至 877 點，這是與 Internal Trendline 線相對應的支撐位。在 1 小時框架中，RSI 仍處於上漲狀態，並且沒有出現頂背離，繼續支撐市場的恢復階段，但 ADX 仍低於 25，表明市場尚未形成牢固的上漲趨勢。

- 預計 VN30F2001 的技術恢復將繼續在 883-885 點遇到阻力，同時在 876-877 點得到支撐。

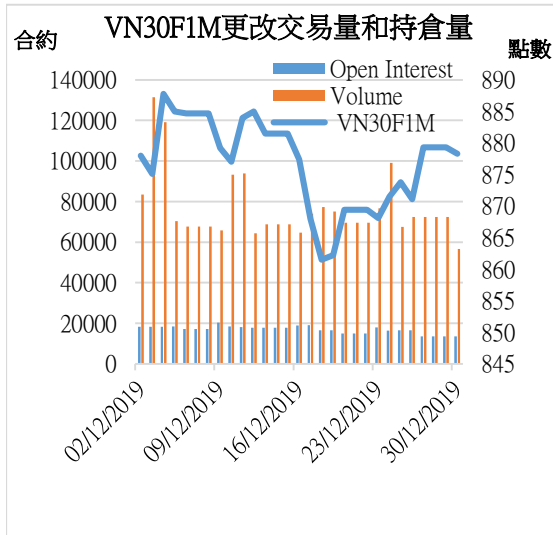
投資策略

- 當天策略 (Intraday)：投資者考慮在約 878 點開多頭，在 876 點停損，目標為 883-885 點。
- 主要短期趨勢策略 (Daily)：投資者繼續觀察並等待市場明確的信號。

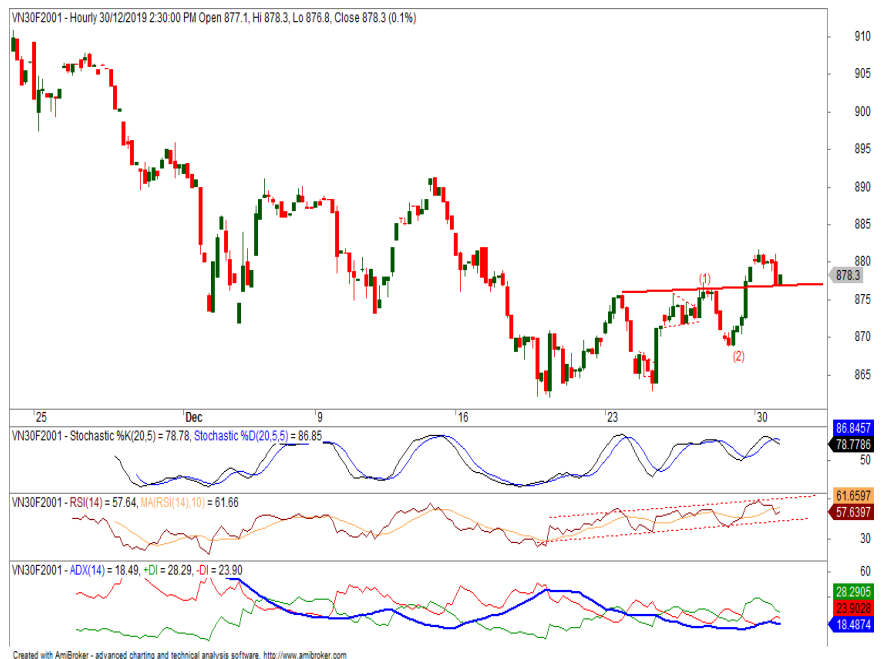


源自：Bloomberg - YSVN

趨勢	VN30F2001-Daily	VN30F2001-1H
短期	下跌	上漲
支撐 1	850	877
支撐 2	810	874
阻力 1	890	884
阻力 2	900	890



源自：Bloomberg - YSVN



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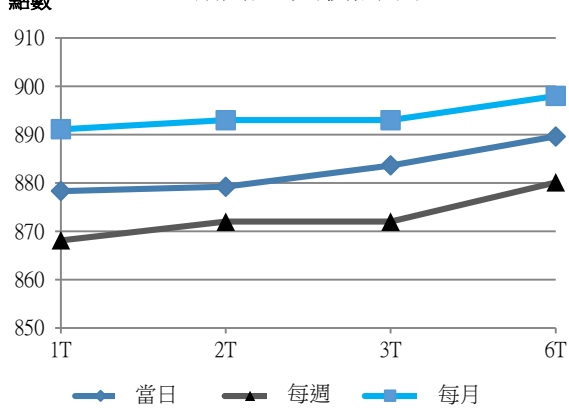


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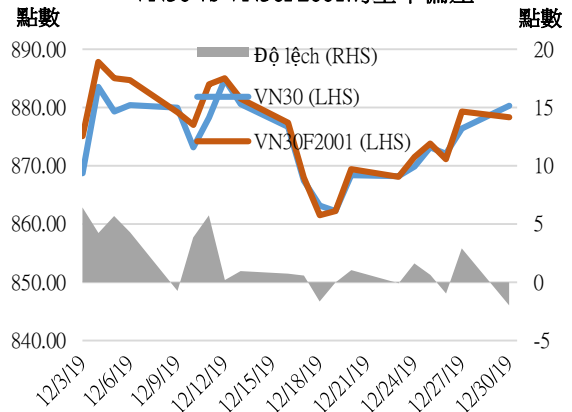
期貨合約

	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	880.3	3.9	0.4%	0				
VN30F2001	878.3	-1.0	-0.1%	56,581	-21.90%	883	16/01/2020	18
VN30F2002	879.2	-0.8	-0.1%	131	-49.62%	890	20/02/2020	52
VN30F2003	883.6	-0.4	0.0%	22	-63.33%	897	19/03/2020	80
VN30F2006	889.6	-0.4	0.0%	41	-56.84%	917	18/06/2020	171

期貨合約的價格曲線



VN30 vs VN30F2001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
EIB	1.29	VNM	-1.18
TCB	0.78	ROS	-0.42
FPT	0.75	VIC	-0.12
VRE	0.71	STB	-0.12
VHM	0.51	HDB	-0.10

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	5.33	ROS	-6.77
VRE	3.29	CTD	-1.86
REE	2.09	VNM	-1.44
CTG	1.94	DPM	-1.14
FPT	1.74	GMD	-0.85



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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%	46,100	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%	52,900	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%	21,050	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	69,400	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%	13,050	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%	17,800	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%	58,600	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%	96,400	192,926	17.1	4.2	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	23,300	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%	26,900	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%	23,650	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%	20,950	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%	57,100	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%	114,000	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%	58,500	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%	86,500	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,650	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%	18,600	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%	230,000	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%	18,500	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%	18,150	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%	23,450	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%	91,000	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	85,500	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%	115,000	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%	144,400	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%	116,500	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%	19,800	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%	34,500	78,015	32.4	2.7	3,088	33%	39,950	26,700



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