

當日期貨市場：重新測試 864-865 點

2019/12/23

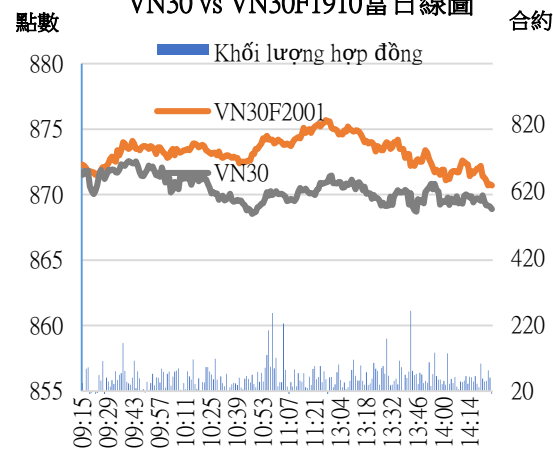
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2001	868.1	-1.3	76,689	16/01
VN30F2002	872.0	1.0	115	20/02
VN30F2003	876.2	-0.7	56	19/03
VN30F2006	880.1	0.1	64	18/06

源自：Bloomberg - YSVN

VN30 vs VN30F1910當日線圖



源自：Bloomberg - YSVN

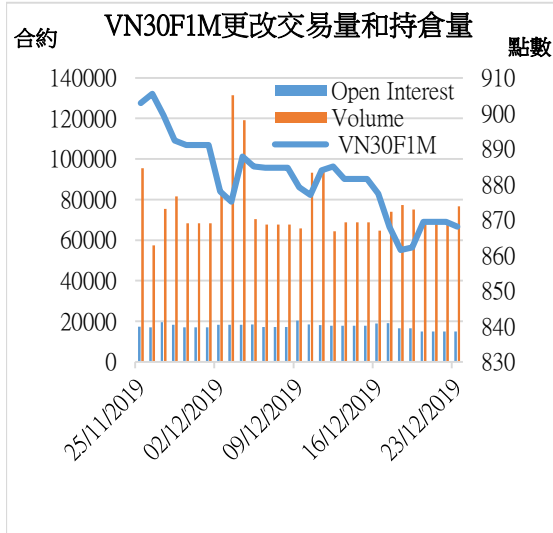
技術信號

- VN30F2001 從 876 水平意外地急劇修正。在盤中的信號，VN30F2001 價格圖表需要更多時間來累積。RSI 和 Stochastic 指標顯示來自超買區的短期修正信號，但不太消極。而 MACD 趨勢指標在 1 小時框架中仍顯示出上漲的跡象。
- 根據 Elliott 波動圖，價格正在以橫盤進行修正，預計在繼續恢復趨勢前，將在約 864-865 點的支撐位結束修正。

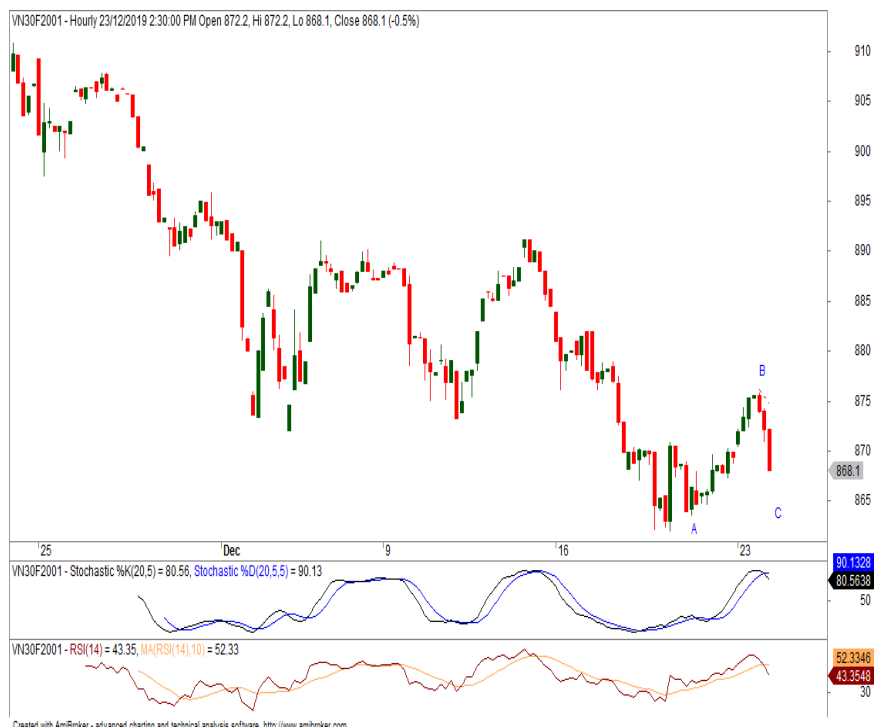
投資策略

- 當天策略 (Intraday)：VN30F2001 預計在繼續恢復階段前重新測試 864-865 點，投資者考慮在約 864-865 點開多頭，停損在 863 點，目標是 872-875 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。

趨勢	VN30F2001-Daily	VN30F2001-1H
短期	下跌	橫盤
支撐 1	850	864
支撐 2	810	860
阻力 1	890	876
阻力 2	900	880



源自：Bloomberg - YSVN



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Pham Tan Phat
高級分析專員
Email: phat.pham@yuanta.com.vn
Phone: (084) 28 3622 6868 ext 3880

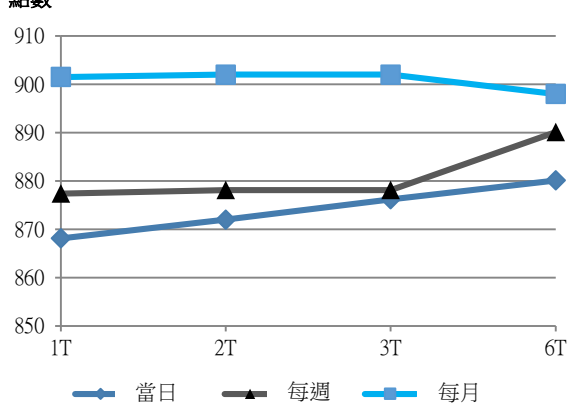


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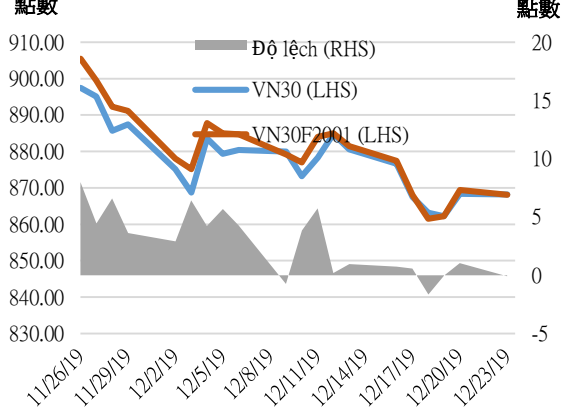
期貨合約

	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	868.2	-0.2	0.0%	0				
VN30F2001	868.1	-1.3	-0.1%	76,689	10.26%		16/01/2020	26
VN30F2002	872.0	1.0	0.1%	115	-22.82%	880	20/02/2020	60
VN30F2003	876.2	-0.7	-0.1%	56	1.82%	886	19/03/2020	88
VN30F2006	880.1	0.1	0.0%	64	106.45%	906	18/06/2020	179

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	1.06	MSN	-2.19
TCB	0.94	VNM	-1.38
BID	0.55	VPB	-0.58
STB	0.50	FPT	-0.30
PNJ	0.47	VHM	-0.21

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BID	4.68	MSN	-6.18
VCB	2.94	CTD	-3.97
PNJ	2.29	VNM	-1.67
STB	2.00	VPB	-1.28
GMD	1.89	REE	-0.84



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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%	44,750	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%	55,700	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%	20,550	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,000	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%	13,000	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%	17,150	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%	56,100	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%	95,800	192,926	17.1	4.2	303	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	24,300	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%	26,300	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%	23,050	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%	21,050	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%	51,600	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%	111,000	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%	56,000	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%	84,700	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	35,500	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%	23,550	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%	234,600	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%	18,400	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%	18,350	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%	10,200	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%	23,100	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%	90,900	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	83,800	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%	142,900	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%	118,000	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%	19,350	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%	32,900	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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