

當日期貨市場：觀察 886 點的阻力位

2019/12/05

合約走勢

收盤 +/- 成交量 到期日

| 單位        | 點數    | 點數   | 合約     | 日期    |
|-----------|-------|------|--------|-------|
| VN30F1912 | 885.0 | -2.8 | 70,075 | 19/12 |
| VN30F2001 | 886.0 | -2.3 | 165    | 16/01 |
| VN30F2003 | 887.0 | -2.0 | 64     | 19/03 |
| VN30F2006 | 896.0 | 1.2  | 45     | 18/06 |

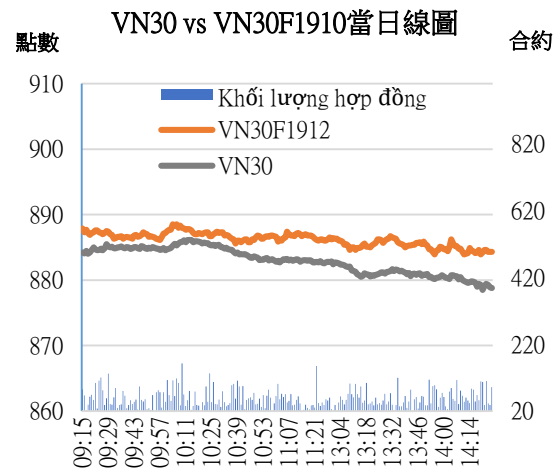
源自：Bloomberg - YSVN

技術信號

- VN30F1912 在 890 點前有所波動，並由於趨勢隨著短期下跌價格通道而下跌，在約 885.5-886 點有強勁阻力。Stochastic 指標 (20,5,5) 也在 1 小時框架中顯示賣出的信號。因此，VN30F1912 若仍低於 885.5-886 點時，短期修正可能會持續。
- 如果價格突破 885.5-886 點，VN30F1912 將測試 890-893 點的阻力位。

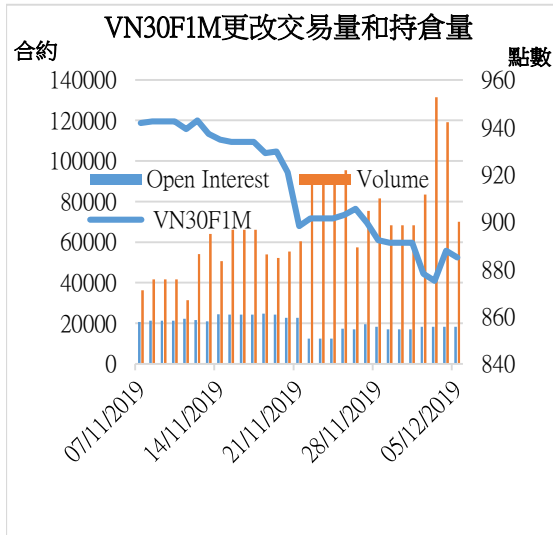
投資策略

- 當天策略 (Intraday)：投資者可以考慮開空頭以探索市場，價格不超過 885.5-886 點，目標為 881 點，並停損於 887 點。
- 主要短期趨勢策略 (Daily)：維持空頭，停損於 897.97 點。

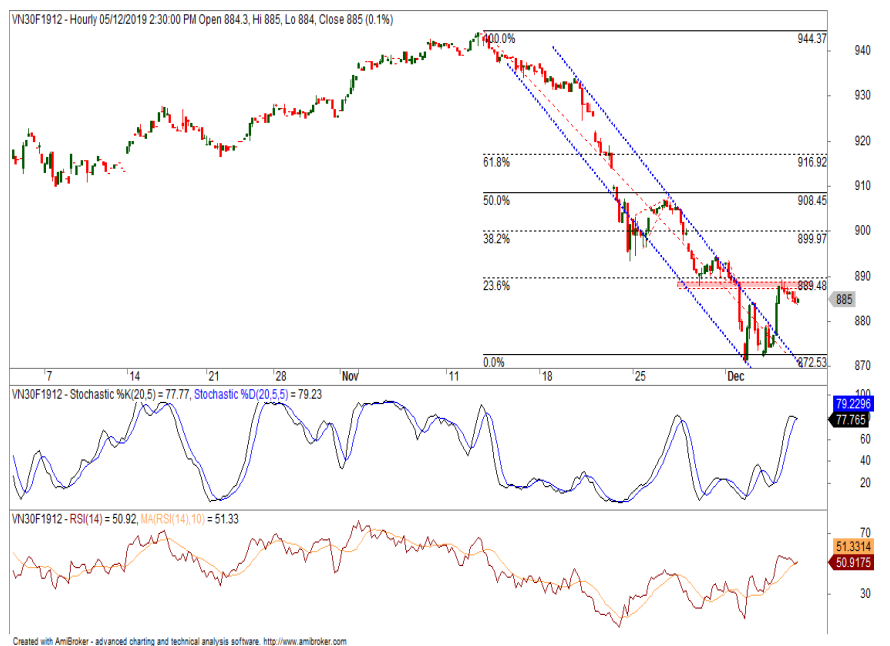


源自：Bloomberg - YSVN

| 趨勢   | VN30F1911-Daily | VN30F1911-30M |
|------|-----------------|---------------|
| 短期   | 下跌              | 上漲            |
| 支撐 1 | 865             | 880           |
| 支撐 2 | 850             | 872           |
| 阻力 1 | 905             | 893           |
| 阻力 2 | 930             | 898           |



源自：Bloomberg - YSVN



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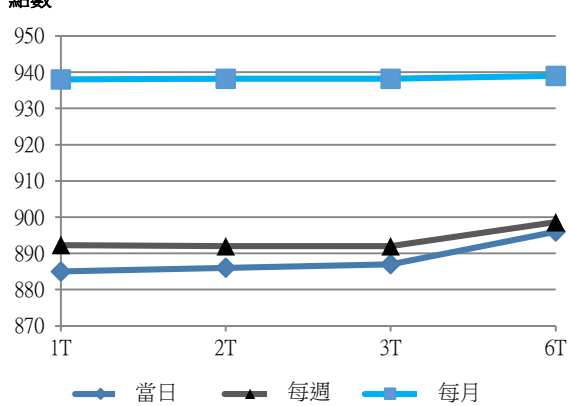


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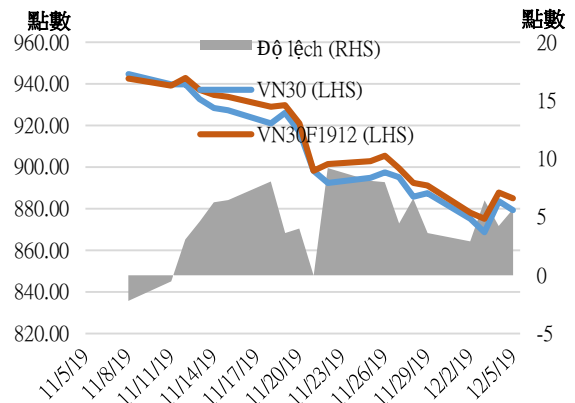
期貨合約

|            | 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 | 879.3 | -4.2 | -0.5% | 0      |         |            |            |      |
| VN30F1912  | 885.0 | -2.8 | -0.3% | 70,075 | -41.16% | 881        | 19/12/2019 | 14   |
| VN30F2001  | 886.0 | -2.3 | -0.3% | 165    | -32.10% | 887        | 16/01/2020 | 41   |
| VN30F2003  | 887.0 | -2.0 | -0.2% | 64     | 10.34%  | 901        | 19/03/2020 | 104  |
| VN30F2006  | 896.0 | 1.2  | 0.1%  | 45     | -16.67% | 921        | 18/06/2020 | 195  |

期貨合約的價格曲線



VN30 vs VN30F1910的基本偏差



| 上漲排名/<br>前 5 檔 | 影響<br>點數 | 下跌排名/<br>前 5 檔 | 影響<br>點數 |
|----------------|----------|----------------|----------|
| HDB            | 0.57     | MWG            | -0.95    |
| VRE            | 0.26     | HPG            | -0.80    |
| VIC            | 0.19     | VNM            | -0.69    |
| SAB            | 0.11     | MBB            | -0.66    |
| VHM            | 0.10     | TCB            | -0.63    |

| 股價上漲<br>前 5 檔 | %    | 股價下跌<br>前 5 檔 | %     |
|---------------|------|---------------|-------|
| HDB           | 2.20 | MWG           | -2.12 |
| CTD           | 1.92 | CTG           | -1.71 |
| ROS           | 1.24 | MBB           | -1.58 |
| VRE           | 1.17 | HPG           | -1.49 |
| SAB           | 0.48 | GAS           | -1.31 |

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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% | 40,000  | 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% | 63,700  | 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% | 20,100  | 76,144  | 12.5 | 1.0 | 2,889   | 29%  | 24,400  | 17,700  |
| BVH  | Bao Viet (保越) 集團                            | 金融     | 0.8% | 66,200  | 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% | 12,800  | 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% | 16,800  | 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% | 54,900  | 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% | 98,000  | 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% | 27,900  | 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% | 23,100  | 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% | 21,850  | 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% | 62,000  | 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% | 110,600 | 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% | 56,500  | 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% | 82,000  | 18,050  | 16.8 | 4.4 | 493     | 49%  | 89,300  | 64,800  |
| REE  | 冷機電股份公司                                     | 工業     | 1.0% | 36,000  | 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% | 24,500  | 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% | 231,800 | 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% | 18,600  | 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% | 19,600  | 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% | 23,250  | 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% | 84,800  | 316,367 | 16.2 | 3.9 | 762     | 24%  | 92,500  | 51,000  |
| VHM  | Vinhomes 股份公司                               | 房地產    | 5.4% | 92,000  | 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% | 145,400 | 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% | 117,800 | 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% | 34,500  | 78,015  | 32.4 | 2.7 | 3,088   | 33%  | 39,950  | 26,700  |



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