

當日期貨市場：仍未突破橫盤趨勢

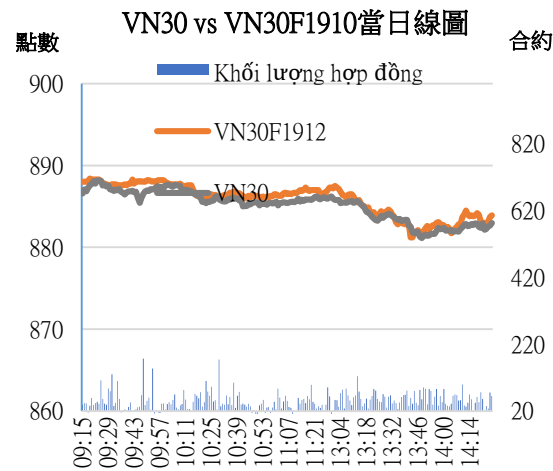
2019/12/13

合約走勢

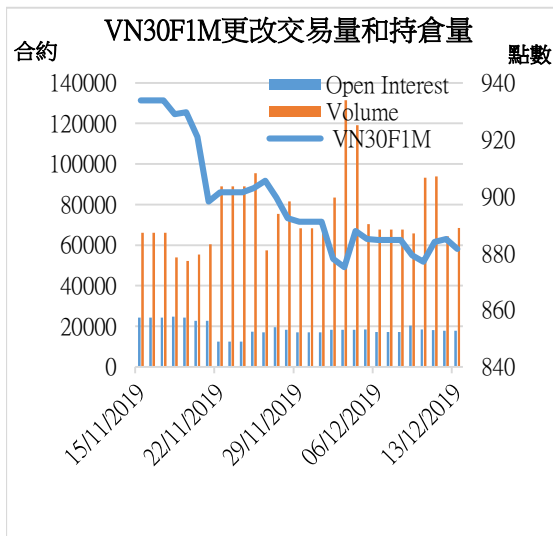
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1912	881.5	-3.5	68,484	19/12
VN30F2001	884.5	-3.9	549	16/01
VN30F2003	889.2	-1.9	40	19/03
VN30F2006	893.2	-1.6	45	18/06

源自：Bloomberg - YSVN



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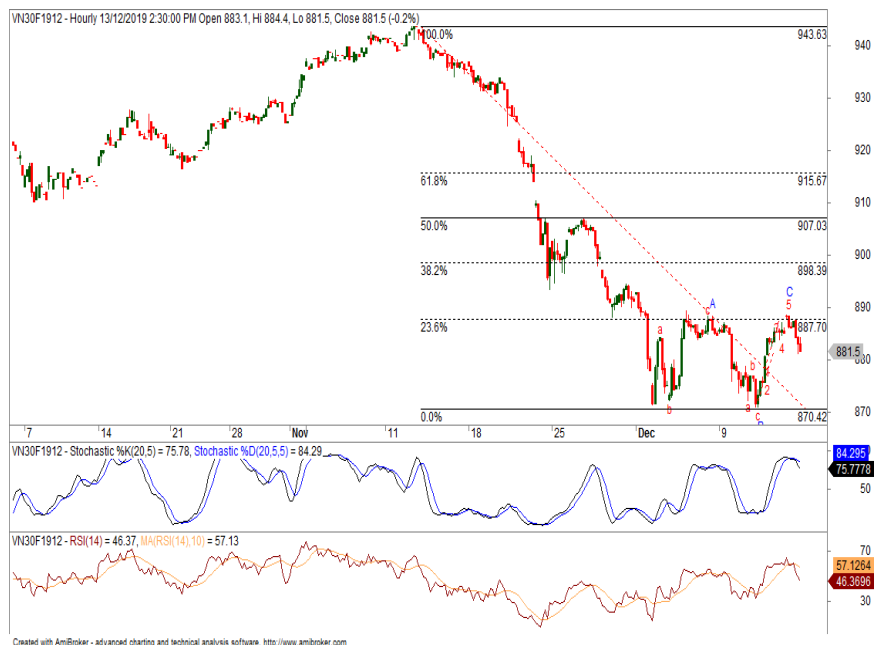
技術信號

- VN30F1912 繼續在 889-890 點的阻力位遇到困難，並形成了負面的看跌紅燭。因此，VN30F1912 的價格圖表正在建立一個橫盤的累計區域，阻力位在 890 點以上，支撐位在 870 點以下。
- Stochastic Oscillator 指標 (20,5,5) 已在 1 小時框架內給出賣出的信號；RSI 受到下跌的壓力，所以有可能 VN30F1912 還是處於修正壓力下，並且可能能夠重新測試 878 點的支撐位，和在約 870 點得到強勁的支撐。

投資策略

- 當天策略 (Intraday)：投資者考慮在 883-884 點開空頭，停損在 885 點和目標於 878 點以上。
- 主要短期趨勢策略 (Daily)：維持空頭，停損於 894.7 點。

趨勢	VN30F1911-Daily	VN30F1911-30M
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	À9



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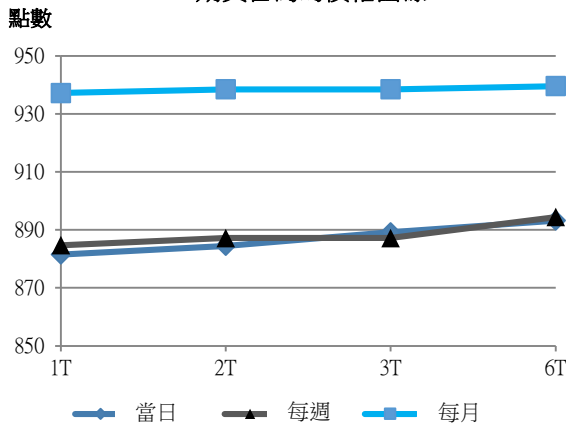


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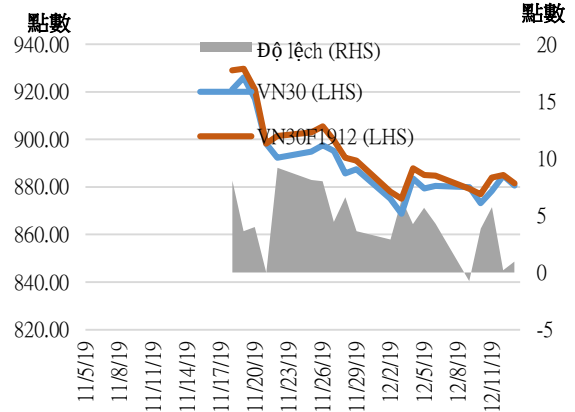
期貨合約

	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	880.6	-4.3	-0.5%	0				
VN30F1912	881.5	-3.5	-0.4%	68,484	6.39%	880	19/12/2019	6
VN30F2001	884.5	-3.9	-0.4%	549	10.91%	886	16/01/2020	33
VN30F2003	889.2	-1.9	-0.2%	40	150.00%	900	19/03/2020	96
VN30F2006	893.2	-1.6	-0.2%	45	-22.41%	921	18/06/2020	187

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	0.37	VHM	-1.08
BID	0.25	HPG	-0.91
CTG	0.19	VNM	-0.83
GMD	0.17	VRE	-0.77
FPT	0.08	NVL	-0.51

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTG	2.23	VRE	-3.45
BID	2.20	VHM	-2.30
GMD	2.16	NVL	-1.79
VCB	1.03	HPG	-1.65
DPM	0.76	CTD	-1.59



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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%	62,000	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%	20,600	76,144	12.5	1.0	2,889	29%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	68,000	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%	13,300	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%	57,100	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%	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%	23,600	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%	27,950	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%	23,800	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%	21,800	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%	58,000	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%	113,000	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%	55,000	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%	83,500	18,050	16.8	4.4	493	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,500	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%	24,100	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%	233,200	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%	19,200	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%	88,400	316,367	16.2	3.9	762	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	89,100	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%	116,000	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%	144,500	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%	19,650	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%	33,550	78,015	32.4	2.7	3,088	33%	39,950	26,700



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SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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