

當日期貨市場：測試 924-925 點支撐位

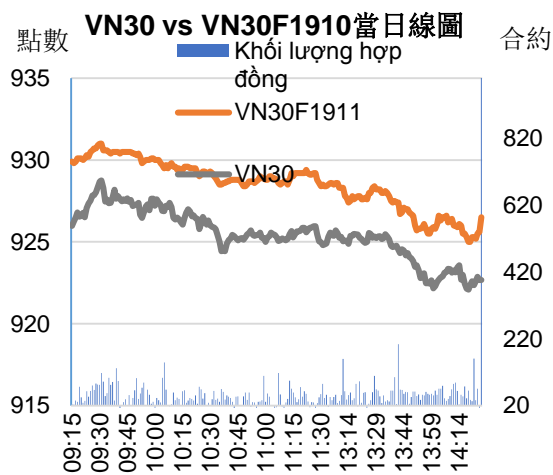
2019/10/31

合約走勢

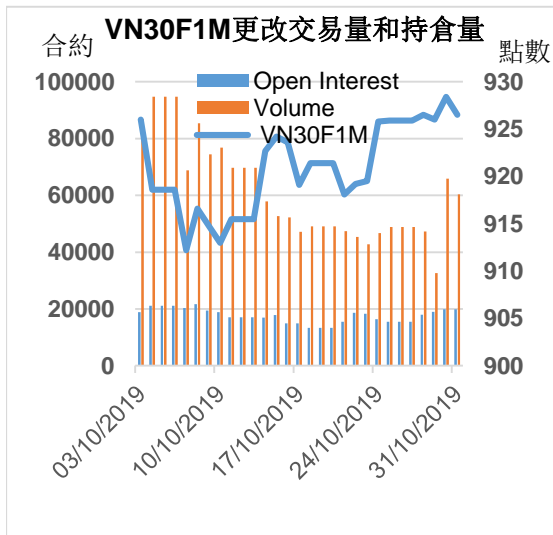
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	926.5	-1.9	60,370	21/11
VN30F1912	925.6	-2.8	93	19/12
VN30F2003	925.7	-2.3	25	19/03
VN30F2006	928.9	-1.2	32	18/06

源自：Bloomberg - YSVN



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技術信號

- VN30F1911 在 930 點遇到阻力後擴大了修正區。價格線正在接近 924-924.5 的支撐位，相當於最近兩個交易日中測試過的支撐趨勢線。
- 此外，該價格區還與舊底部收斂，從 917 點漲幅的 50% Fibonacci Retracement。RSI 指標在 30 分框架暫停在看漲區域（40-50區）上方。因此，我們認為，因價格保持在 924-925 點區，所以短期的上漲趨勢仍將保持。

投資策略

- 當天策略 (Intraday)：價格正在接近支撐位，動量指標正在放緩，因此當價格跌至約 924 點時，投資者應開空頭來避免風險。可在價格從 924 點反彈時開多頭，停損於 922 點，目標為 929-930 點。
- 主要短期趨勢策略 (Daily)：因價格上漲和下跌相交，投資者應在專注於當日策略。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	橫盤	下跌
支撐 1	912	924
支撐 2	917	922
阻力 1	932	930
阻力 2	940	932



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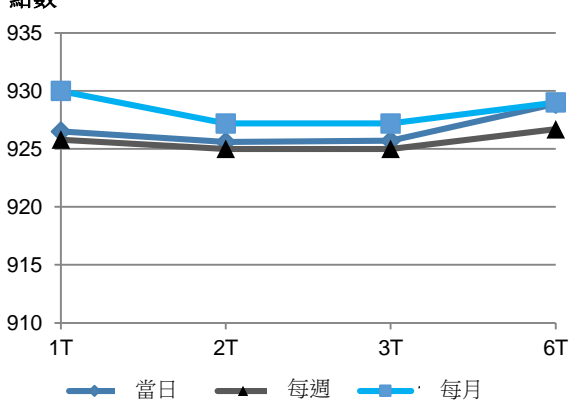


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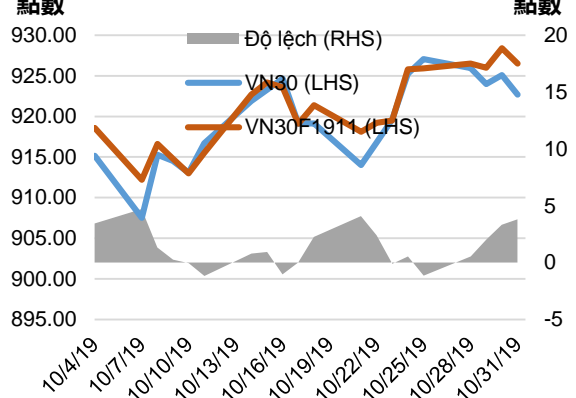
期貨合約

	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	922.7	-2.4	-0.3%	0				
VN30F1911	926.5	-1.9	-0.2%	60,370	-8.33%	926	21/11/2019	20
VN30F1912	925.6	-2.8	-0.3%	93	-51.05%	932	19/12/2019	48
VN30F2003	925.7	-2.3	-0.2%	25	4.17%	953	19/03/2020	139
VN30F2006	928.9	-1.2	-0.1%	32	-54.29%	975	18/06/2020	230

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
HDB	0.53	VNM	-1.41
STB	0.24	VPB	-0.72
MSN	0.13	HPG	-0.46
BVH	0.13	VIC	-0.35
NVL	0.10	TCB	-0.32

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	1.90	DPM	-2.50
BVH	1.84	VNM	-1.52
BID	1.00	VPB	-1.38
STB	0.93	HPG	-0.91
PNJ	0.36	SBT	-0.79



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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	1.0%	40,600	138,800	19.2	2.5	1,181	3%	41,950	28,200
CTD	Coteccons 建築股份公司	工業	0.5%	79,000	6,027	8.0	0.7	49	49%	162,000	78,100
CTG	越南工商股份銀行	金融	1.0%	22,000	81,915	13.4	1.1	2,590	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,100	50,534	47.9	3.3	158	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,650	5,342	21.0	0.7	417	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,500	20,286	31.9	1.3	100	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,900	39,272	13.3	2.9	1,715	49%	59,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	103,500	198,094	17.6	4.3	286	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,700	7,928	13.7	1.3	623	49%	29,900	24,850
HDB	胡志明市發展商業股份銀行	金融	3.1%	29,450	28,890	10.2	1.8	1,649	24%	33,600	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	21,800	60,191	8.6	1.3	4,739	38%	30,962	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	23,000	53,491	7.1	1.4	4,513	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	74,200	86,736	16.4	2.8	439	40%	92,000	72,800
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	124,600	55,165	15.0	4.9	771	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	59,500	55,362	18.7	2.7	438	7%	73,000	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	83,300	18,539	17.2	4.5	622	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,500	11,627	6.7	1.2	1,050	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.6%	25,100	14,247	72.3	2.4	16,872	3%	43,500	24,750
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.8%	260,500	167,054	35.4	9.3	22	63%	291,000	216,100
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.7%	18,750	11,001	42.7	1.7	1,329	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,350	10,847	12.3	1.2	1,645	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,800	19,479	7.0	0.7	3,416	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	23,700	82,953	8.9	1.4	2,034	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	87,700	325,269	16.6	4.0	768	24%	88,500	51,000
VHM	Vinhomes 股份公司	房地產	4.7%	89,000	298,107	19.8	6.9	523	15%	96,700	62,300
VIC	Vingroup 集團股份公司	房地產	7.6%	119,000	398,166	72.4	4.8	351	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	145,000	75,957	14.7	5.6	641	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.9%	130,000	226,379	23.8	8.0	838	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	21,500	51,745	6.4	1.3	2,742	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.2%	33,200	77,317	32.1	2.7	2,060	31%	39,950	26,700



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