

當日期貨市場：短期趨勢已轉為“上漲”

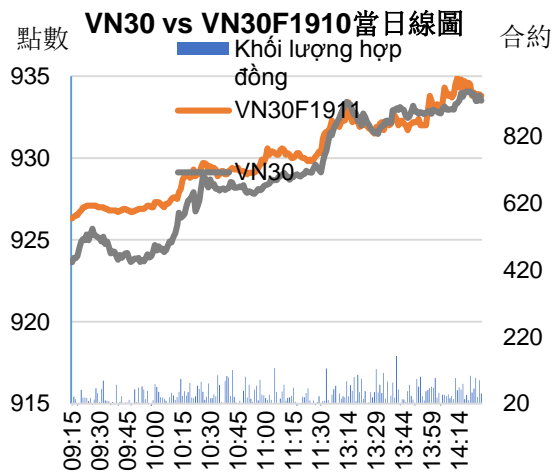
2019/11/01

合約走勢

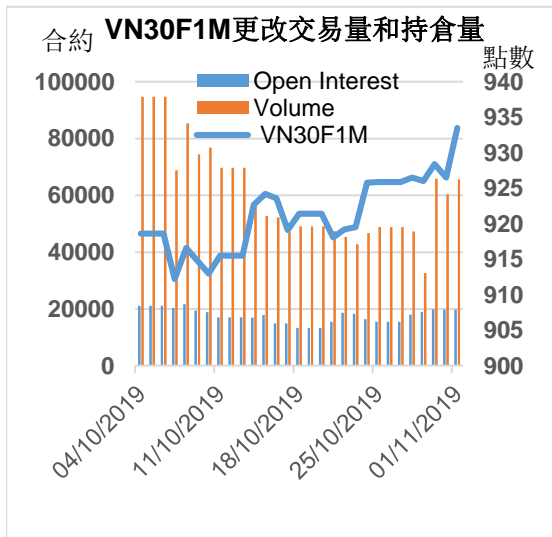
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	933.5	7.0	65,676	21/11
VN30F1912	934.3	8.7	303	19/12
VN30F2003	934.0	6.5	66	19/03
VN30F2006	936.9	8.0	86	18/06

源自：Bloomberg - YSVN



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技術信號

- VN30F1911 繼續從 912 點沿著短期的上漲通道增加動量，並且價格線接近相應 935 點的上限。
- 在 30 分鐘框架內，RSI 和 MACD 也積極地上漲。但是，上述指標也出現在 25.10 時段出現短期的頂背離。因此，從 930-931 點的支撐位下，盤中可能在 935 點有劇烈的震盪。

投資策略

- 當天策略 (Intraday)：投資者可以在約 931-935 點交易。具體，可在 935-935.5 點以低比例開空頭，停損於 937 點，目標為 932 點。可在約 931 點開多頭，停損於 928.8 點，目標為 935 點。
- 主要短期趨勢策略 (Daily)：短期趨勢是從“下跌”轉為“上漲”。因此，短期投資者可以考慮以當前價格開多頭，目標為 1,001.65 點，停損於 903.72 點。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	上漲
支撐 1	917	931
支撐 2	912	929
阻力 1	935	935
阻力 2	940	937



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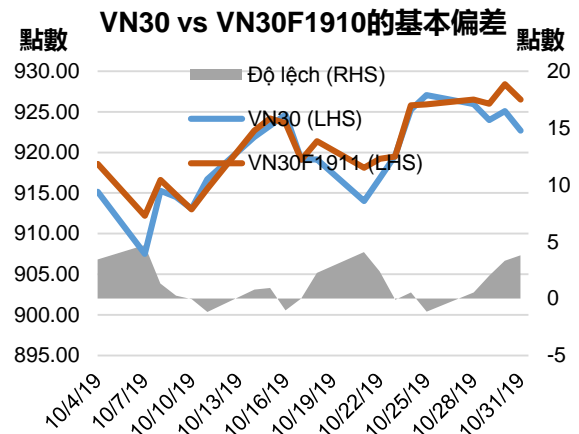
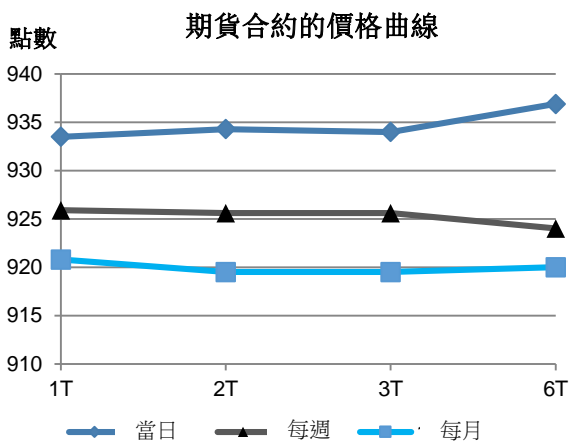
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期貨合約

	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	933.6	10.9	1.2%	0				
VN30F1911	933.5	7.0	0.8%	65,676	8.79%	937	21/11/2019	19
VN30F1912	934.3	8.7	0.9%	303	225.81%	943	19/12/2019	47
VN30F2003	934.0	6.5	0.7%	66	164.00%	964	19/03/2020	138
VN30F2006	936.9	8.0	0.9%	86	168.75%	986	18/06/2020	229



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VHM	3.05	NVL	-0.26
VIC	2.06	CTD	-0.17
VNM	1.69	HDB	-0.14
VRE	1.14	MBB	-0.10
MSN	0.98	SAB	-0.05

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VHM	6.97	CTD	-3.67
VRE	5.57	NVL	-0.84
VIC	2.94	HDB	-0.51
BVH	2.64	MBB	-0.22
MSN	2.02	SAB	-0.19



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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%	41,000	140,167	19.4	2.5	1,168	3%	41,950	29,900
CTD	Coteccons 建築股份公司	工業	0.5%	76,100	5,806	7.7	0.7	47	49%	162,000	76,100
CTG	越南工商股份銀行	金融	1.0%	22,300	83,032	13.6	1.1	2,587	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	74,000	51,866	39.0	3.4	160	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,900	5,440	21.4	0.7	420	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%	58,500	39,679	13.5	3.0	1,702	49%	59,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	104,500	200,008	17.8	4.4	287	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	3.0%	29,300	28,743	10.1	1.8	1,694	24%	33,600	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	21,900	60,468	8.7	1.3	4,734	38%	30,885	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,950	53,374	7.0	1.4	4,472	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.3%	75,700	88,489	16.8	2.6	447	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%	125,200	55,431	15.0	4.9	764	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	59,000	54,896	18.5	2.7	446	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	621	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,650	11,673	6.7	1.2	1,046	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.6%	25,200	14,303	72.6	2.4	17,078	3%	43,500	24,550
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.7%	260,000	166,733	35.3	9.3	22	63%	291,000	218,100
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	1.5	1,322	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,500	10,923	12.2	1.1	1,651	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,900	19,660	7.1	0.7	3,433	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	23,750	83,128	8.9	1.4	2,029	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	88,800	329,348	16.8	4.1	756	24%	89,400	51,000
VHM	Vinhomes 股份公司	房地產	5.0%	95,200	318,874	21.1	7.4	523	15%	96,700	65,100
VIC	Vingroup 集團股份公司	房地產	7.7%	122,500	409,877	77.1	5.3	358	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	145,500	76,219	14.8	5.6	643	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	10.0%	132,400	230,558	24.2	8.1	862	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	21,500	51,745	6.4	1.3	2,749	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	35,050	81,625	33.9	2.9	2,083	31%	39,950	26,700



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