

當日期貨市場：在 935 點上累計

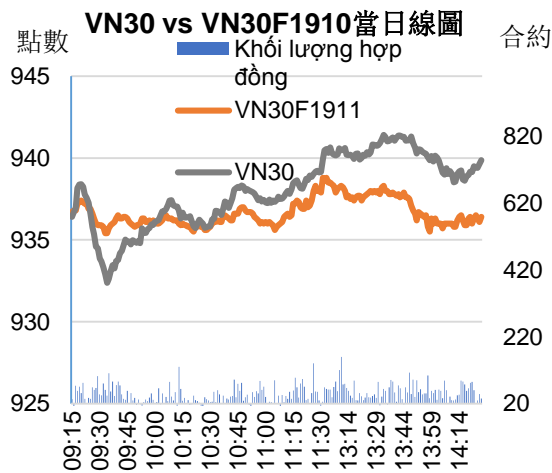
2019/11/04

合約走勢

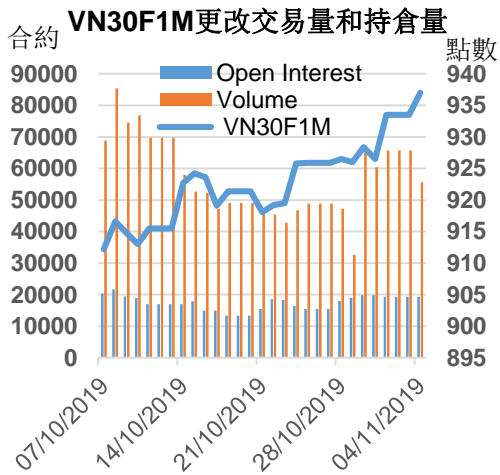
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	937.0	3.5	55,674	21/11
VN30F1912	937.0	2.7	244	19/12
VN30F2003	937.7	4.8	11	19/03
VN30F2006	938.7	1.8	28	18/06

源自：Bloomberg - YSVN



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技術信號

- VN30F1911 在趨勢線上繼續大幅上漲，價格仍在 935-935.5 點的上邊界得到支撐。價格在尾盤時有所修正，但合約數量減少，表明拋售壓力不強。同時，技術指標仍然非常樂觀，MACD 與信號線偏離並保持在 0 線上方，而 ADX 仍在上漲並達到 38 水平，表明趨勢非常強勁。
- 預計 VN30F1911 將繼續上漲和下跌交織，目標如近的是 939-940 點，再遠一些的是 942 點。

投資策略

- 當天策略 (Intraday)：投資者可以在 935-936 點開多頭，目標是 940 點，停損於 934 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持多頭，停損在 918.88 點，目標為 1,001.65 點。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	上漲
支撐 1	917	935
支撐 2	912	932
阻力 1	942	940
阻力 2	950	942



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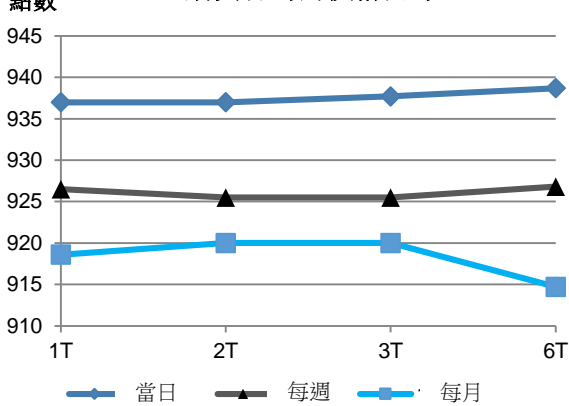


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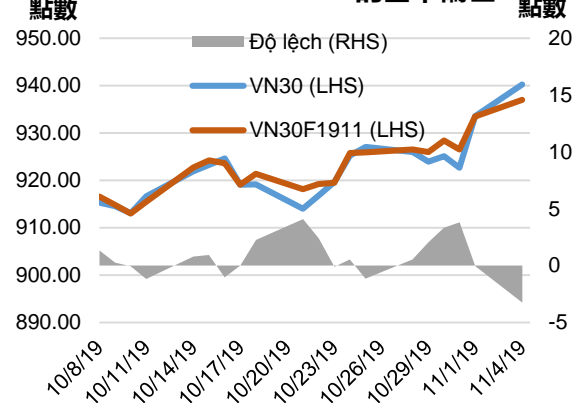
期貨合約

	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	940.3	6.7	0.7%	0				
VN30F1911	937.0	3.5	0.4%	55,674	-15.23%	943	21/11/2019	18
VN30F1912	937.0	2.7	0.3%	244	-19.47%	950	19/12/2019	46
VN30F2003	937.7	4.8	0.5%	11	-83.33%	971	19/03/2020	137
VN30F2006	938.7	1.8	0.2%	28	-67.44%	993	18/06/2020	228

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
TCB	1.90	VNM	-0.78
VCB	1.32	VIC	-0.47
VPB	1.20	HPG	-0.35
FPT	1.06	SBT	-0.24
MBB	0.67	CTD	-0.09

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VCB	3.60	SBT	-3.47
BID	2.93	CTD	-2.10
PNJ	2.76	DPM	-1.80
TCB	2.53	VNM	-0.83
FPT	2.39	HPG	-0.68



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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%	42,200	144,270	20.0	2.6	1,172	3%	42,450	29,900
CTD	Coteccons 建築股份公司	工業	0.5%	74,500	5,684	7.6	0.7	48	49%	162,000	74,500
CTG	越南工商股份銀行	金融	1.0%	22,450	83,590	13.7	1.1	2,619	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	74,000	51,866	39.2	3.3	164	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	418	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	97	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	59,900	40,629	12.8	3.0	1,711	49%	60,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	105,500	201,922	17.9	4.4	291	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,900	7,987	13.8	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%	29,500	28,939	10.2	1.9	1,698	24%	33,600	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	21,750	60,053	8.6	1.3	4,696	38%	30,885	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	23,300	54,188	7.1	1.4	4,470	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.3%	76,300	89,191	16.9	2.7	461	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%	126,100	55,829	15.2	4.9	766	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	59,200	55,082	18.6	2.7	447	7%	73,000	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	85,600	19,051	17.7	4.6	625	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,300	11,875	6.8	1.2	1,052	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	17,357	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%	18,100	10,620	41.2	1.5	1,315	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,750	11,050	12.3	1.1	1,675	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	3,431	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	24,350	85,228	9.2	1.4	2,030	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	92,000	341,217	17.4	4.2	764	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.0%	96,000	321,553	21.3	7.4	548	15%	97,500	69,900
VIC	Vingroup 集團股份公司	房地產	7.6%	121,700	407,200	76.6	5.2	364	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.8%	145,300	76,114	14.8	5.6	637	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.8%	131,300	228,643	24.0	8.1	865	59%	152,600	114,800
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	22,000	52,948	6.6	1.3	2,759	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	34,900	81,276	33.8	2.9	2,195	31%	39,950	26,700



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