

當日期貨市場：橫盤

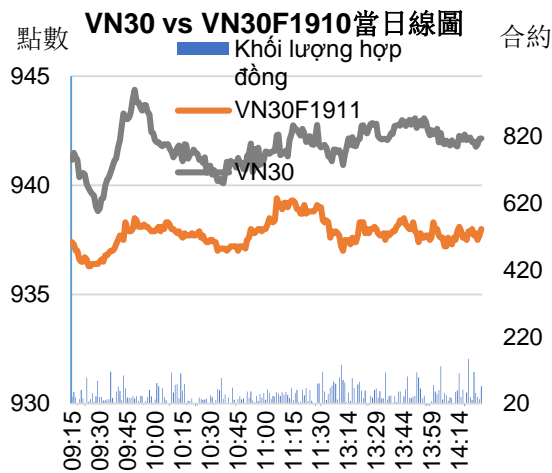
2019/11/05

合約走勢

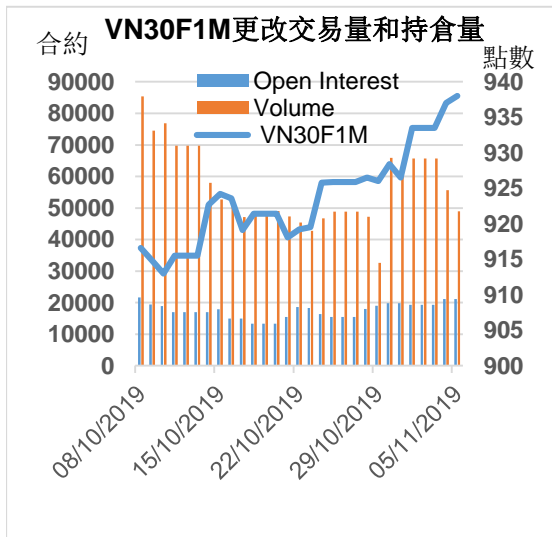
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	938.0	1.0	48,988	21/11
VN30F1912	938.2	1.2	126	19/12
VN30F2003	939.0	1.3	8	19/03
VN30F2006	939.2	0.5	20	18/06

源自：Bloomberg - YSVN



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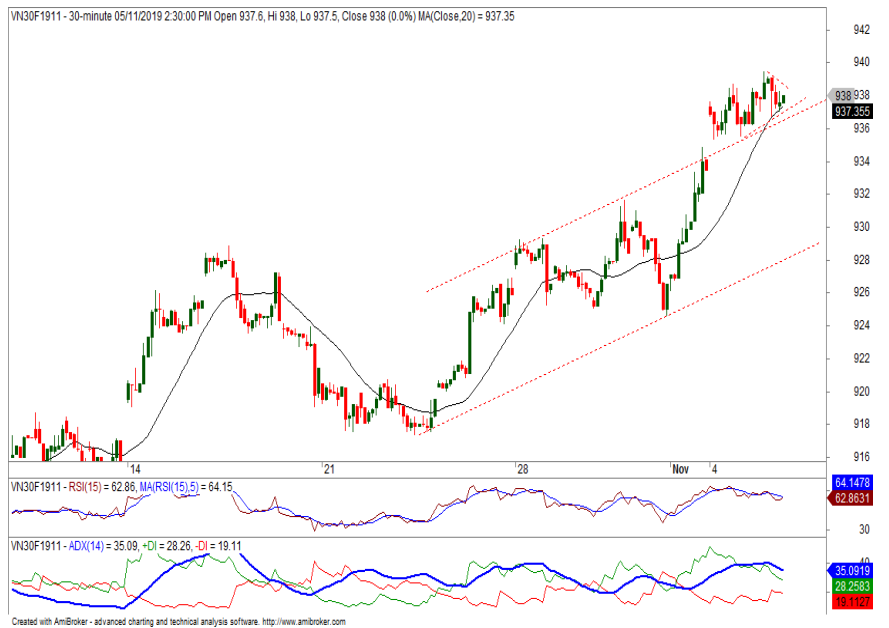
技術信號

- VN30F1911 窄幅內波動，流動性與上一交易日相比繼續減少 12%。同時，Bollinger Bands Width 減少至 0.004，表明價格圖處於短期累積區間內。然而，ADX 線位於 25 上方，表明上漲趨勢仍為主導，支撐位在約 936-937 點。
- 預計 VN30F1911 將漲至 940-941 點，或至 943 點，相當於 Fibonacci 161.8%，並且有可能在上述價格範圍內進行技術修正。

投資策略

- 當天策略 (Intraday)：投資者可在約 936 點開多頭，目標為 940 點，停損於 935 點。空頭可在 941 點開倉，停損於 943.5 點，目標為 936 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持多頭，停損在 925.48 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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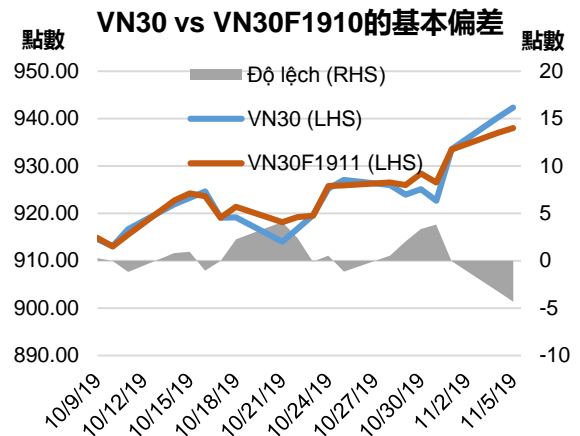
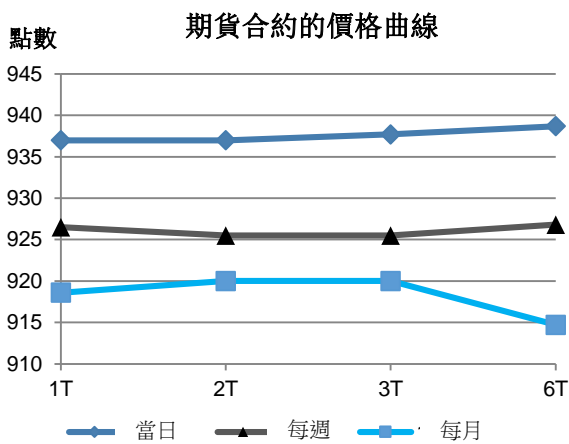
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期貨合約

	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	942.3	2.1	0.2%	0				
VN30F1911	938.0	1.0	0.1%	48,988	-12.01%	945	21/11/2019	17
VN30F1912	938.2	1.2	0.1%	126	-48.36%	951	19/12/2019	45
VN30F2003	939.0	1.3	0.1%	8	-27.27%	973	19/03/2020	136
VN30F2006	939.2	0.5	0.1%	20	-28.57%	995	18/06/2020	227



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
EIB	1.30	VNM	-1.46
TCB	1.26	VCB	-0.49
VHM	0.98	NVL	-0.36
VPB	0.58	GMD	-0.35
VRE	0.45	MWG	-0.20

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	5.45	GMD	-3.72
VRE	2.01	VNM	-1.60
VHM	1.98	VCB	-1.30
TCB	1.64	NVL	-1.18
BVH	1.62	REE	-1.04



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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%	42,500	145,295	20.2	2.6	1,177	3%	42,500	29,900
CTD	Coteccons 建築股份公司	工業	0.4%	74,500	5,684	7.6	0.7	48	49%	162,000	74,300
CTG	越南工商股份銀行	金融	1.0%	22,400	83,404	13.6	1.1	2,655	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	75,200	52,707	39.8	3.4	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	2.7%	17,400	21,392	33.6	1.4	94	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	59,800	40,561	12.8	3.0	1,790	49%	60,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	107,000	204,793	18.2	4.5	293	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.0%	25,900	7,690	13.3	1.2	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	1,718	24%	33,600	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	21,900	60,468	8.7	1.3	4,660	38%	30,885	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	23,250	54,072	7.1	1.4	4,558	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	76,000	88,840	16.8	2.6	471	40%	92,000	72,800
MWG	世界移動通信投資股份公司	非必需消費品	5.3%	125,600	55,608	15.1	4.9	774	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	58,500	54,431	18.4	2.7	445	7%	73,000	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	85,200	18,962	17.6	4.6	626	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	37,900	11,751	6.8	1.2	1,071	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.8%	25,000	14,190	72.0	2.4	17,630	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	21	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	0.8%	18,300	10,737	41.6	1.5	1,310	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,800	11,076	12.3	1.1	1,731	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,950	19,750	7.1	0.8	3,460	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	24,750	86,628	9.3	1.5	2,050	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	90,800	336,766	17.2	4.1	774	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	97,900	327,917	21.7	7.6	550	15%	98,500	69,900
VIC	Vingroup 集團股份公司	房地產	8.0%	121,500	406,531	76.4	5.2	361	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.6%	145,700	76,323	14.8	5.6	627	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	129,200	224,986	23.4	8.3	885	59%	152,600	114,800
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	22,250	53,550	6.7	1.3	2,770	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	35,600	82,906	34.5	2.9	2,256	31%	39,950	26,700



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HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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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