

當日期貨市場：出現短期賣出信號

2019/11/06

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

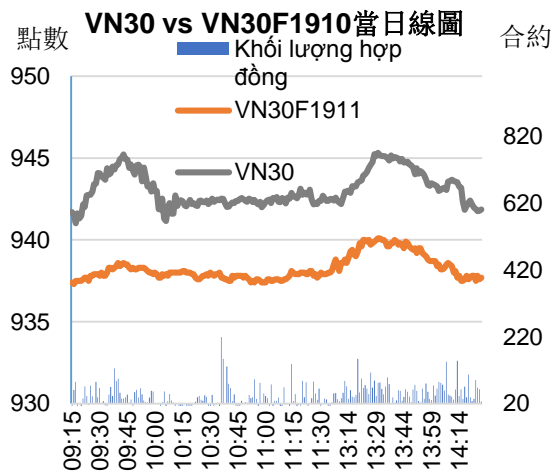
源自：Bloomberg - YSVN

技術信號

- VN30F1911 預計已上漲至 940 點，但該點區的空頭的壓力增強，導致 VN30F1911 立刻下跌。在 30 分鐘框架出現三段頂背離，RSI 指標顯示漲勢正在減弱的信號。
- Bollinger Bands Width 繼續減至 0.008 以下，表明市場進入了短期的修正累積節奏。下一個交易盤的支撐位在約 934.2-936.5 點，相當於 Fibo 23.6-38.2%。

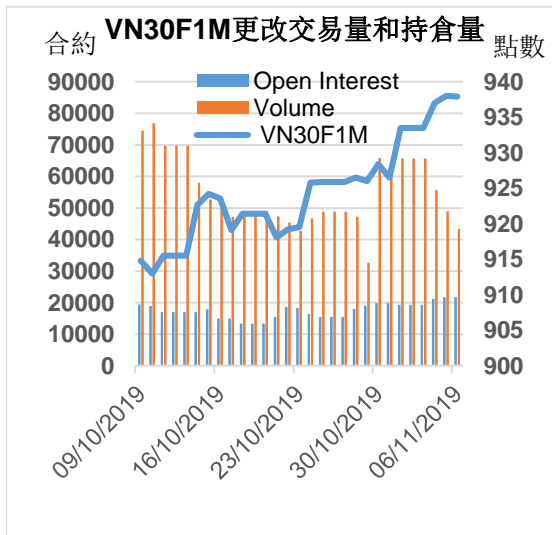
投資策略

- 當天策略 (Intraday)：投資者可在 938.3-938.6 點開空頭，目標為 936 點，停損於 939.9 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。



源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	下跌
支撐 1	927	935
支撐 2	912	932
阻力 1	942	940
阻力 2	950	942



源自：Bloomberg - YSVN



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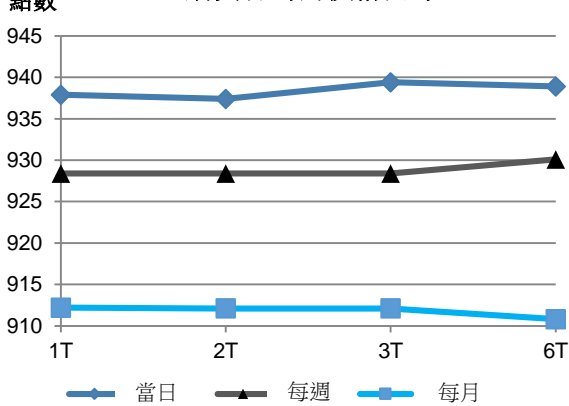


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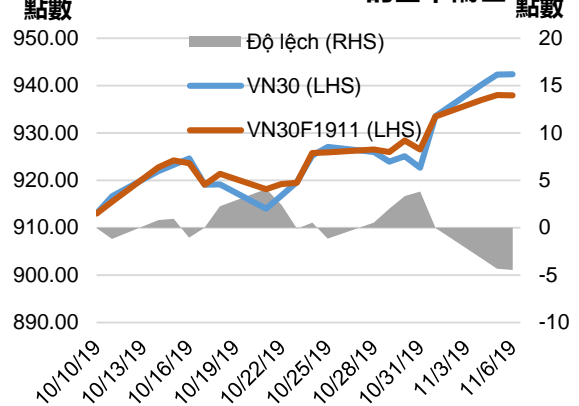
期貨合約

	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	942.4	0.0	0.0%	0				
VN30F1911	937.9	-0.1	0.0%	43,372	-11.46%	945	21/11/2019	16
VN30F1912	937.4	-0.8	-0.1%	71	-43.65%	951	19/12/2019	44
VN30F2003	939.4	0.4	0.0%	17	112.50%	973	19/03/2020	135
VN30F2006	938.9	-0.3	0.0%	20	0.00%	995	18/06/2020	226

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
VHM	0.77	VJC	-0.80
VNM	0.63	MWG	-0.40
MBB	0.57	HDB	-0.38
VIC	0.25	VRE	-0.29
HPG	0.23	VPB	-0.23

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VHM	1.53	VJC	-1.51
MBB	1.29	HDB	-1.36
SBT	0.82	GMD	-1.35
CTD	0.81	VRE	-1.26
DPM	0.73	GAS	-1.12

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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	169,729	20.0	2.6	1,173	3%	42,700	29,900
CTD	Coteccons 建築股份公司	工業	0.4%	75,100	5,730	7.6	0.7	52	49%	162,000	74,300
CTG	越南工商股份銀行	金融	1.0%	22,300	83,032	13.6	1.1	2,655	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	75,100	52,637	39.7	3.4	167	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,750	5,381	21.2	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	100	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	59,500	40,357	12.7	3.0	1,782	49%	60,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	105,800	202,496	18.0	4.4	298	4%	114,900	82,400
GMD	Gemadep 運輸股份公司	工業	0.9%	25,550	7,586	13.1	1.2	621	49%	29,900	24,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	29,100	28,547	10.0	1.8	1,715	24%	33,600	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	22,000	60,744	8.7	1.3	4,673	38%	30,885	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	23,550	54,770	7.2	1.4	4,538	20%	23,900	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	476	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%	124,600	55,165	15.0	4.9	772	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	58,700	54,617	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%	85,000	18,918	17.6	4.6	624	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	1,069	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	17,786	3%	43,500	24,450
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	219,200
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,450	10,825	42.0	1.5	1,307	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,700	11,025	12.3	1.1	1,737	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	11,000	19,840	7.1	0.8	3,474	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	24,750	86,628	9.3	1.5	2,059	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	91,000	337,508	17.3	4.2	772	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	99,400	332,942	22.1	7.7	569	15%	101,000	69,900
VIC	Vingroup 集團股份公司	房地產	8.0%	121,900	407,870	76.7	5.2	359	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.5%	143,500	75,171	14.6	5.5	626	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	130,100	226,553	23.5	8.3	900	59%	152,600	114,800
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	22,150	53,309	6.6	1.3	2,771	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	35,150	81,858	34.0	2.9	2,286	31%	39,950	26,700



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