

當日期貨市場：重獲漲勢

2019/11/07

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	941.8	3.9	36,326	21/11
VN30F1912	939.6	0.7	81	19/12
VN30F2003	940.9	2.4	6	19/03
VN30F2006	941.0	2.1	18	18/06

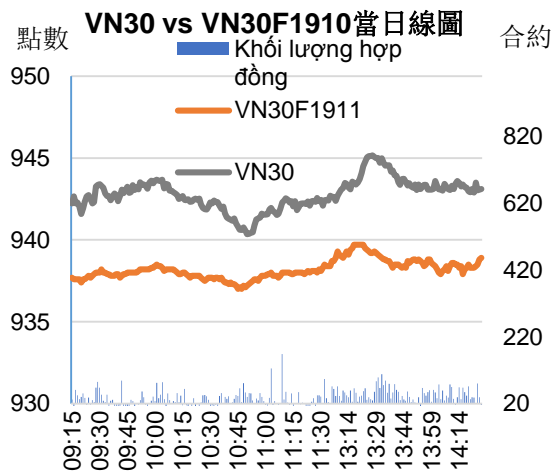
源自：Bloomberg - YSVN

技術信號

- VN30F1911 突破了 940 點的阻力位，RSI 指數走向 70 的區域，而 BBW 也從低點反彈。因此，VN30F1911 可能會移動到與 Regression Channel 中線相對應的 943-945 點區。
- VN30F1911 與基本指數之間的基差縮短至僅-2.5 點，合約數量並未增加因交易量僅達 3600 萬合約，比前一交易日減少 16%。

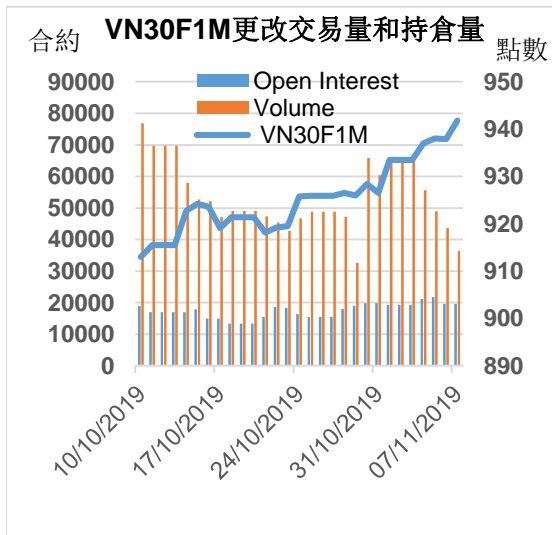
投資策略

- 當天策略 (Intraday)：投資者可在 941.5-941.8 點開多頭，目標為 944 點，停損於 939.6 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持多頭，停損在 928.64 點，目標為 1,001.65 點。

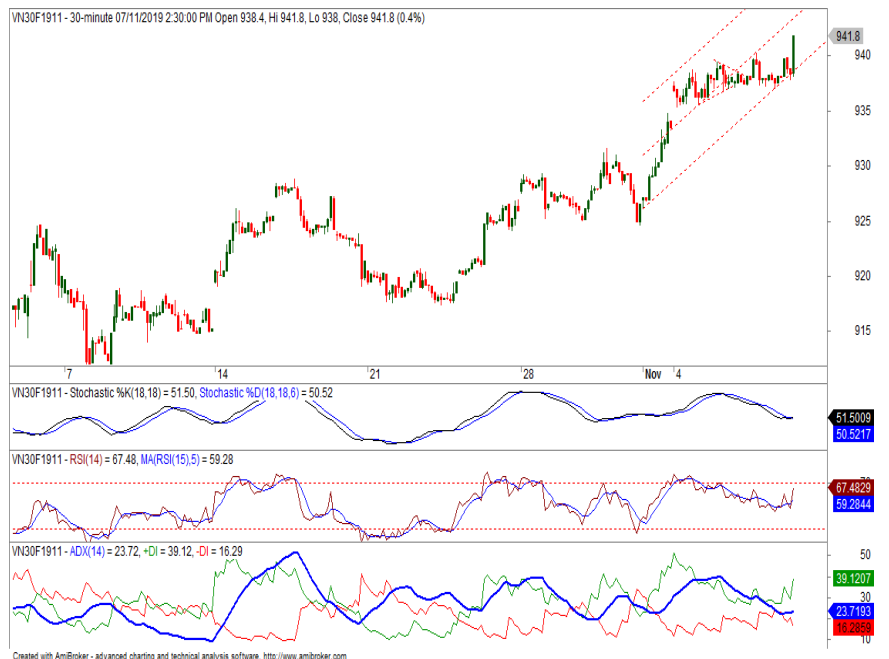


源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	上漲
支撐 1	927	939
支撐 2	912	937
阻力 1	950	944
阻力 2	970	947



源自：Bloomberg - YSVN



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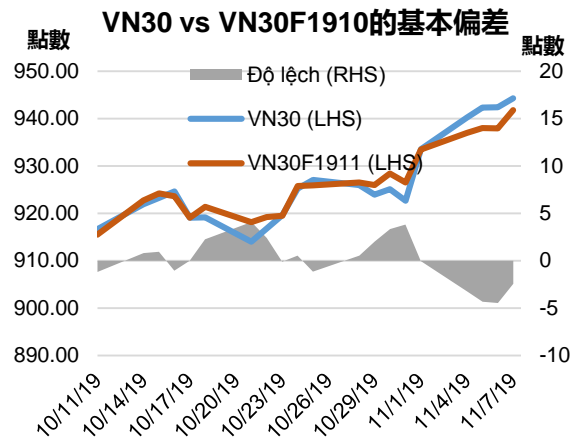
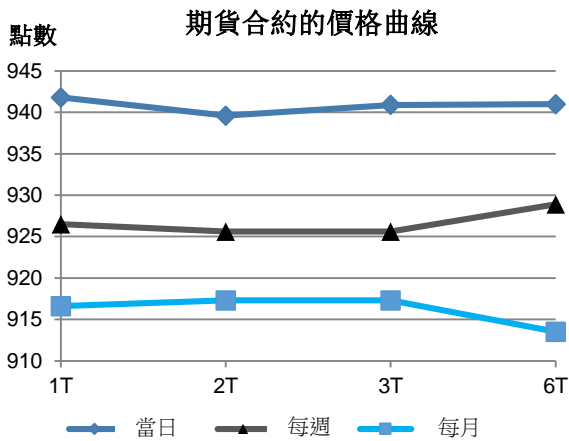
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期貨合約

	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	944.3	1.9	0.2%	0				
VN30F1911	941.8	3.9	0.4%	36,326	-16.87%	946	21/11/2019	13
VN30F1912	939.6	0.7	0.1%	81	14.08%	952	19/12/2019	41
VN30F2003	940.9	2.4	0.3%	6	-64.71%	974	19/03/2020	132
VN30F2006	941.0	2.1	0.2%	18	-10.00%	996	18/06/2020	223



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	1.60	VNM	-0.69
EIB	1.44	VIC	-0.68
MSN	0.32	VPB	-0.35
MWG	0.28	NVL	-0.31
SBT	0.18	STB	-0.25

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	5.75	BID	-1.42
HPG	3.18	BVH	-1.33
SBT	2.44	NVL	-1.02
SSI	1.61	STB	-0.91
REE	1.58	VIC	-0.90



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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%	41,600	167,316	19.7	2.5	1,155	3%	42,700	29,900
CTD	Coteccons 建築股份公司	工業	0.4%	75,000	5,722	7.6	0.7	50	49%	162,000	74,300
CTG	越南工商股份銀行	金融	1.0%	22,250	82,846	13.6	1.1	2,661	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	74,100	51,936	39.2	3.3	165	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,800	5,400	21.2	0.7	412	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	18,400	22,622	35.6	1.4	98	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	1,770	49%	60,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	106,100	203,070	18.0	4.5	298	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	25,500	7,572	13.1	1.2	618	49%	29,900	24,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	29,150	28,596	10.1	1.8	1,729	24%	33,600	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	22,700	62,676	9.0	1.4	4,648	38%	30,654	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	23,500	54,653	7.2	1.4	4,650	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	76,500	89,424	17.0	2.7	472	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%	125,300	55,475	15.1	4.9	763	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	58,100	54,059	18.2	2.6	444	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	617	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	38,500	11,937	6.9	1.2	1,079	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	18,035	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	220,100
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,900	11,089	43.0	1.5	1,303	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	22,050	11,203	12.5	1.2	1,738	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,900	19,660	7.1	0.7	3,504	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	24,800	86,803	9.3	1.5	2,044	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	91,300	338,621	17.3	4.2	769	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	99,500	333,277	22.1	7.7	581	15%	102,300	69,900
VIC	Vingroup 集團股份公司	房地產	8.0%	120,800	404,189	76.0	5.2	356	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.5%	143,200	75,014	14.5	5.5	621	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	129,100	224,812	23.4	8.2	904	59%	152,600	114,800
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	22,000	52,948	6.6	1.3	2,754	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	35,200	81,974	34.1	2.9	2,305	31%	39,950	26,700



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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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