

## 當日期貨市場：不可避免的修正

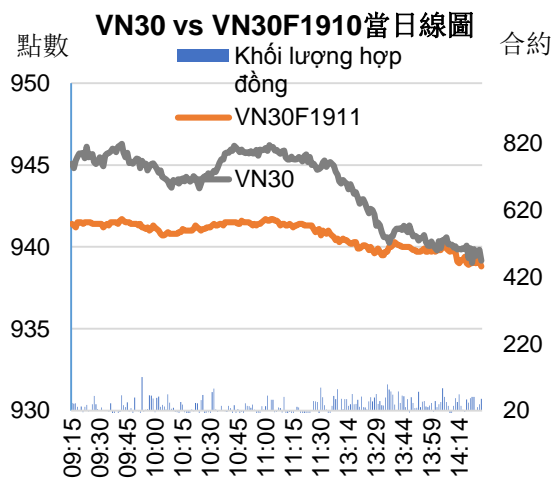
2019/11/11

### 合約走勢

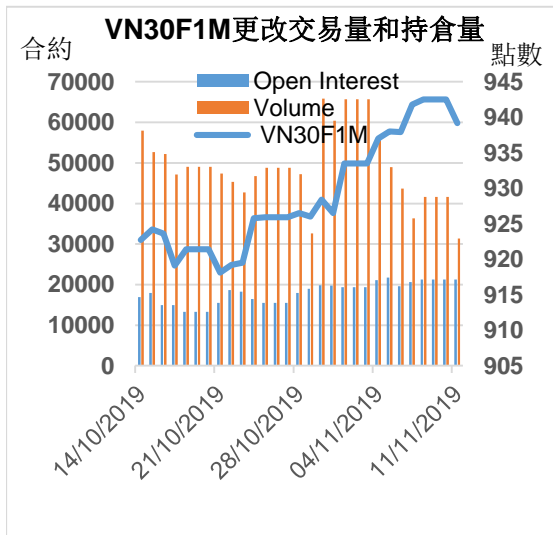
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	939.2	-3.3	31,339	21/11
VN30F1912	939.1	-2.4	133	19/12
VN30F2003	939.8	-0.8	13	19/03
VN30F2006	940.4	-3.0	28	18/06

源自：Bloomberg - YSVN



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### 技術信號

- VN30F1911 也和基本市場一樣進行了修正。在 30 分鐘的框架內，RSI 下跌，並且沒有恢復的跡象。因此，預計 VN30F1911 將略微修正至約 938 點，對應於短期上漲價格通道的上限。
- 當前的修正仍然是上漲趨勢中的技術性修正，而價格正在創造更高的高點，同時 ADX 仍然位於 25 以上的高點，表明上漲趨勢仍為主導。

### 投資策略

- 當天策略 (Intraday)：投資者考慮在 937.7-938 點開多頭，目標為 942.5 點，停損於 935.4 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持多頭，停損在 931.4 點，目標為 1,001.65 點。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	上漲
支撐 1	932	938
支撐 2	912	934
阻力 1	950	943
阻力 2	970	947



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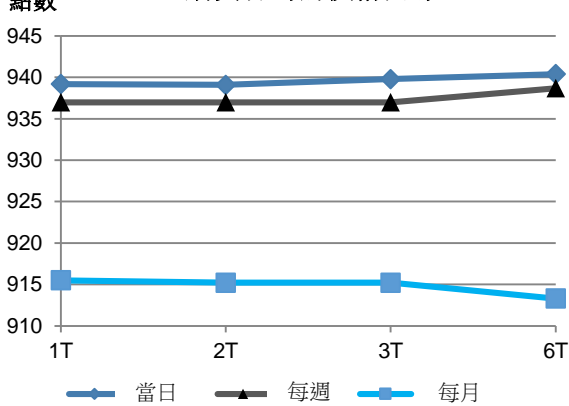


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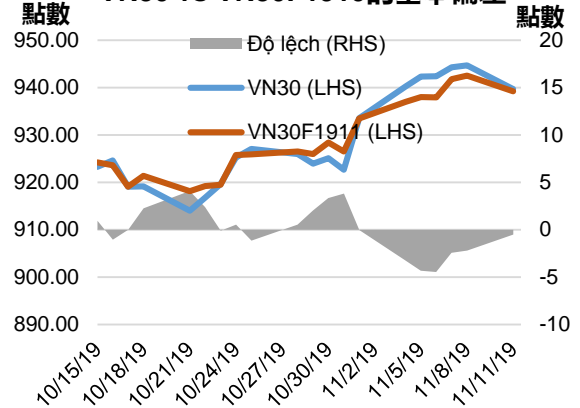
期貨合約

	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	939.7	-5.0	-0.5%	0				
VN30F1911	939.2	-3.3	-0.4%	31,339	-24.72%	941	21/11/2019	11
VN30F1912	939.1	-2.4	-0.3%	133	-63.26%	947	19/12/2019	39
VN30F2003	939.8	-0.8	-0.1%	13	-83.33%	969	19/03/2020	130
VN30F2006	940.4	-3.0	-0.3%	28	-71.43%	991	18/06/2020	221

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
FPT	0.30	MSN	-1.49
HPG	0.23	MWG	-1.07
TCB	0.16	VIC	-0.99
ROS	0.13	VPB	-0.58
VHM	0.10	SAB	-0.48

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
ROS	1.60	MSN	-2.99
FPT	0.67	MWG	-2.17
HPG	0.44	CTD	-2.01
MBB	0.21	SAB	-1.88
VHM	0.20	SSI	-1.59



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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%	41,300	166,109	19.6	2.5	1,154	3%	42,700	29,900
CTD	Coteccons 建築股份公司	工業	0.4%	74,500	5,684	7.6	0.7	50	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	2,652	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	73,600	51,585	39.0	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%	13,750	5,381	21.2	0.7	411	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	99	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	59,600	40,425	12.7	3.0	1,772	49%	60,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	105,700	202,305	18.0	4.4	294	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	25,350	7,527	13.0	1.2	610	49%	29,900	24,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	29,650	29,087	10.2	1.9	1,725	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	4,763	38%	30,654	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	23,400	54,421	7.2	1.4	4,678	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	76,800	89,775	17.0	2.7	463	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	755	49%	129,500	79,502
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	58,300	54,245	18.3	2.6	442	7%	73,000	53,700
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	2.2%	85,700	19,074	17.7	4.6	602	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	38,100	11,813	6.8	1.2	1,081	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	18,268	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	22	63%	291,000	223,100
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,950	11,119	43.1	1.5	1,305	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	1,754	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,850	19,570	7.0	0.7	3,515	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	25,100	87,854	9.4	1.5	2,033	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	91,500	339,362	17.3	4.2	757	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	98,500	329,927	21.9	7.6	598	15%	102,300	69,900
VIC	Vingroup 集團股份公司	房地產	8.0%	120,500	403,185	75.8	5.2	353	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	613	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	129,200	224,986	23.4	8.3	903	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	2,744	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	34,650	80,694	33.6	2.8	2,335	32%	39,950	26,700



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