

## 當日期貨市場：修正節奏仍未結束

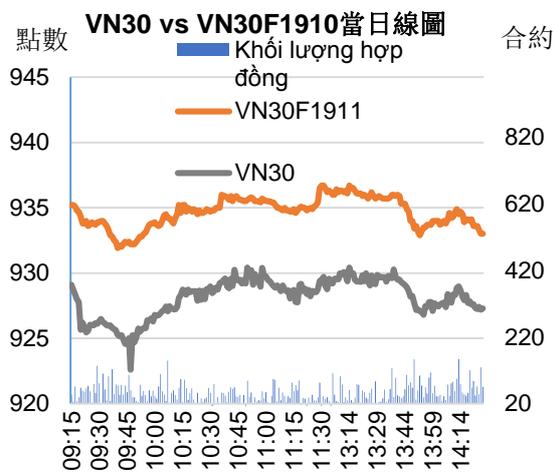
2019/11/15

### 合約走勢

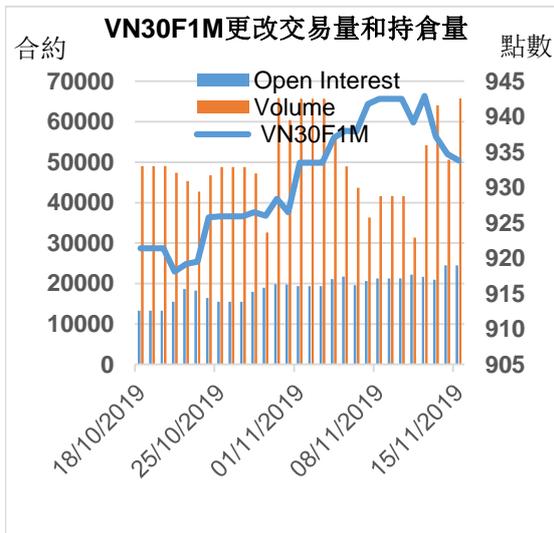
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	933.8	-0.9	65,798	21/11
VN30F1912	935.5	-1.2	580	19/12
VN30F2003	940.4	1.2	14	19/03
VN30F2006	939.3	0.7	54	18/06

源自：Bloomberg - YSVN



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### 技術信號

- VN30F1911 當天的交易為橫盤整理，創底的信號尚未出現。具體，在 30 分鐘框架中，VN30F1911 正在顯示向下的三角波模式，表明可能繼續出現看跌的節奏。RSI 在回到超賣區域後暫時恢復，但指標仍低於 40-50，顯示下跌仍為主要的趨勢。
- 同時，VN30F1911 和 VN30 之間的基準差處於 -6.4 點的較大水平，這週將是 VN30F1911 的到期日，因此收窄基準將在約到期日進行，而具在較大負基準開多頭就應多加小心。

### 投資策略

- 當天策略 (Intraday)：投資者在約 935 點開空頭，目標為 931-932 點，停損於 936.9 點。在價格下突破 931 點的情況下，下一個目標大約在 928 點。
- 主要短期趨勢策略 (Daily)：投資者持有多頭的停損位於 931.9 點，目標為 1,001.65 點。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	下跌
支撐 1	931	931
支撐 2	912	928
阻力 1	950	937
阻力 2	970	944



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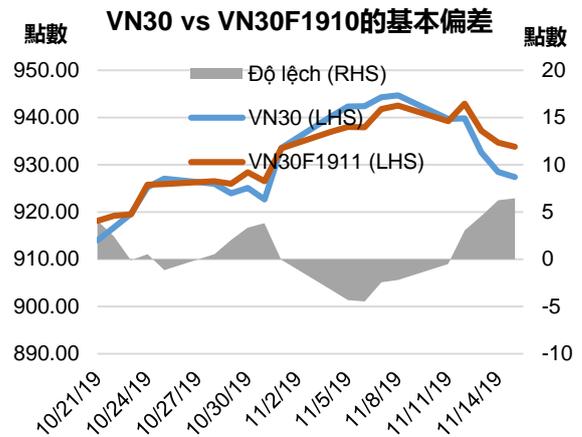
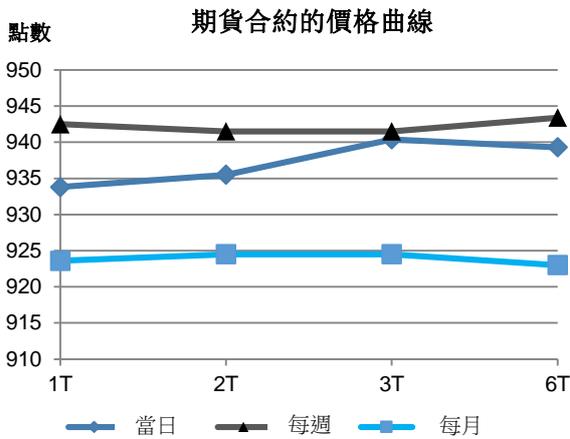
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期貨合約

	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	927.4	-1.1	-0.1%	0				
VN30F1911	933.8	-0.9	-0.1%	65,798	30.01%	927	21/11/2019	5
VN30F1912	935.5	-1.2	-0.1%	580	64.31%	934	19/12/2019	33
VN30F2003	940.4	1.2	0.1%	14	-22.22%	955	19/03/2020	124
VN30F2006	939.3	0.7	0.1%	54	125.00%	976	18/06/2020	215



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	0.93	VNM	-2.01
MWG	0.68	HDB	-0.62
TCB	0.63	VCB	-0.49
FPT	0.23	MSN	-0.45
GAS	0.20	MBB	-0.38

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VPB	1.90	VNM	-2.30
MWG	1.46	HDB	-2.24
GAS	1.41	SSI	-1.63
TCB	0.81	VCB	-1.32
REE	0.68	BID	-1.18



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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%	42,000	168,925	19.9	2.6	1,159	3%	43,000	29,900
CTD	Coteccons 建築股份公司	工業	0.4%	68,900	5,257	7.0	0.6	55	48%	162,000	68,000
CTG	越南工商股份銀行	金融	1.0%	21,700	80,798	13.2	1.1	2,795	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	73,200	51,305	38.7	3.3	167	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,000	5,479	21.6	0.7	396	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.9%	18,850	23,175	36.5	1.5	106	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	58,600	39,747	12.5	2.9	1,821	49%	61,300	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	108,000	206,707	18.3	4.5	294	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	0.9%	25,000	7,423	12.8	1.2	532	49%	29,900	24,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,350	27,811	9.8	1.8	1,775	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.6%	22,650	62,538	9.0	1.4	4,749	38%	28,308	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,750	52,909	7.0	1.3	4,994	20%	23,900	16,713
MSN	Masan 集團股份公司	必需消費品	5.1%	74,500	87,087	16.5	2.6	470	40%	92,000	72,800
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	118,500	52,464	14.2	4.7	770	49%	129,500	80,252
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	428	7%	73,000	53,700
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	2.3%	85,300	18,985	17.6	4.6	570	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	37,100	11,503	6.6	1.2	1,037	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.8%	24,900	14,133	71.8	2.4	19,346	3%	43,500	24,400
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.6%	252,000	161,603	34.2	9.0	21	63%	291,000	231,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,800	11,031	42.8	1.5	1,292	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,100	10,720	11.9	1.1	1,752	56%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,700	19,299	6.9	0.7	3,518	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	24,900	87,153	9.4	1.5	2,144	22%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	4.0%	89,700	332,686	17.0	4.1	748	24%	92,500	51,000
VHM	Vinhomes 股份公司	房地產	5.4%	96,300	322,558	21.4	7.5	652	15%	102,300	69,900
VIC	Vingroup 集團股份公司	房地產	7.9%	119,600	400,174	75.2	5.1	350	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.6%	143,300	75,066	14.5	5.5	594	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	9.3%	123,000	214,189	22.3	7.9	945	59%	152,600	114,900
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.4%	21,400	51,504	6.4	1.3	2,773	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	2,560	32%	39,950	26,700



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