

當日期貨市場：測試支撐區 905-906 點

2019/9/23

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	907.0	-7.0	57,886	17/10
VN30F1911	905.0	-7.0	231	21/11
VN30F1912	905.4	-5.7	86	19/12
VN30F2003	907.0	7.0	203	19/03

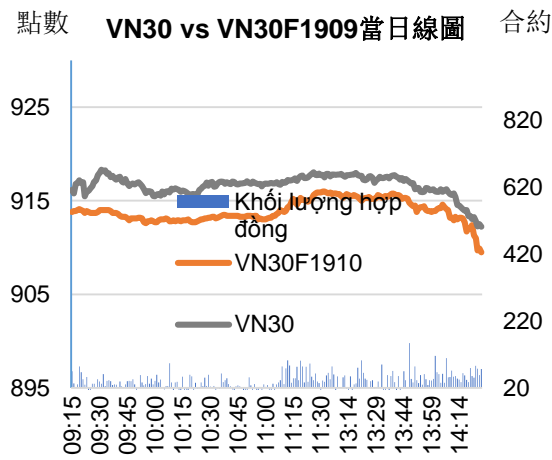
Nguồn: Bloomberg – YSVN

技術信號

- 在移至 916-917 點後，VN30F1910 突然進行了急劇調整。價格正在接近 905-906 點的舊底部區域以及短期向上價格線的下邊界。Stochastic 指標和 RSI 指標已回到超賣區域，因此上述區域很可能當前的下跌的支撐區。
- 計算 Elliott 波動，餘漲仍在當價格在第三波的四浪調整時。

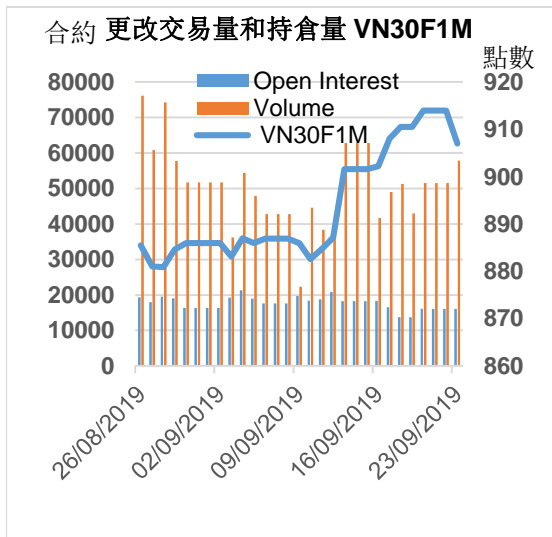
投資策略

- 當天策略 (Intraday)：投資者考慮對 VN30F1910 開買口在 905 點，目標 910 - 912 點，903 點停損。
- 主要短期趨勢策略 (Daiy)：投資者等到 905 - 906 點時開買口，當跌破 900 點時停損，目標 930 - 935 點。



源自：Bloomberg – YSVN

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	上漲
支撐 1	904	905
支撐 2	900	900
阻力 1	916	910
阻力 2	930	912



源自：Bloomberg – YSVN



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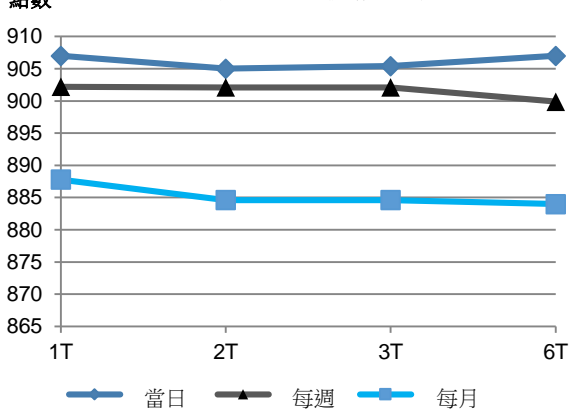


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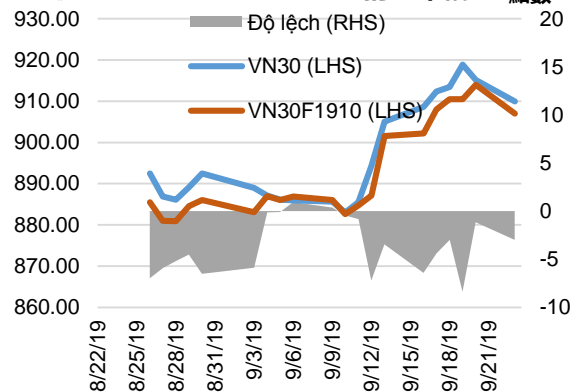
期貨合約

	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	910.0	-5.2	-0.6%	0				
VN30F1910	907.0	-7.0	-0.8%	57,886	12.29%	913	17/10/2019	26
VN30F1911	905.0	-7.0	-0.8%	231	-10.81%	918	21/11/2019	61
VN30F1912	905.4	-5.7	-0.6%	86	100.00%	922	19/12/2019	89
VN30F2003	907.0	7.0	0.8%	203	-8.97%	934	19/03/2020	180

期貨合約的價格曲線



VN30 vs VN30F1909 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
VNM	1.69	TCB	-1.58
STB	0.48	HPG	-1.50
BVH	0.11	FPT	-1.29
GAS	0.09	MWG	-1.00
CTD	0.05	VCB	-0.83

股價上漲前5檔	%	股價下跌前5檔	%
VNM	1.97	FPT	-2.92
STB	1.93	HPG	-2.87
BVH	1.53	VCB	-2.47
CTD	0.92	TCB	-2.16
ROS	0.75	REE	-2.06



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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	1.0%	39,650	135,552	19.0	2.5	1,306	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	99,000	7,562	7.3	0.9	94	49%	170,000	90,100
CTG	越南工商股份銀行	金融	1.0%	21,000	78,191	14.3	1.1	2,897	30%	28,300	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	73,100	51,235	48.6	3.3	196	26%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	13,150	5,146	15.4	0.7	543	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,700	20,532	38.5	1.3	131	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	56,500	38,323	13.0	2.9	1,655	49%	58,800	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	103,500	198,094	17.1	4.4	287	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	27,400	8,136	14.5	1.3	618	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.8%	26,400	25,898	9.1	1.7	1,325	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.6%	22,000	60,744	8.0	1.4	5,329	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	22,050	50,328	7.4	1.5	4,357	20%	22,500	16,713
MSN	Masan 集團股份公司	必需消費品	5.7%	80,000	93,516	24.2	3.0	446	40%	95,900	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	124,000	54,899	15.7	5.3	885	49%	127,800	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	61,600	57,316	17.2	2.8	507	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	83,500	18,584	17.7	4.5	618	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,000	11,782	7.2	1.2	949	49%	39,300	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	27,000	15,325	75.2	2.6	12,176	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.9%	265,600	170,324	39.4	9.7	27	63%	291,000	212,000
SBT	Bien Hoa – Thanh Thanh Cong (邊和 – 成成功) 股份公司	必需消費品	0.7%	17,900	9,400	33.0	1.6	1,465	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,350	10,847	10.7	1.2	1,333	57%	33,800	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,550	19,029	8.8	0.7	3,306	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	22,650	79,198	9.0	1.4	2,179	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	79,000	293,001	16.7	3.8	815	24%	82,800	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,500	299,781	19.9	6.9	750	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.7%	119,000	398,166	72.4	4.8	405	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	137,600	72,080	14.0	5.3	720	19%	153,700	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	124,500	216,802	22.8	7.7	742	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	21,400	52,574	7.2	1.4	1,790	23%	27,150	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	33,700	78,481	32.6	2.8	1,558	32%	39,950	26,700



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