

當日期貨市場：可能會出現修正節奏

2019/10/02

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	920.8	-9.2	100,075	17/10
VN30F1911	919.5	-7.7	279	21/11
VN30F1912	918.1	-8.9	34	19/12
VN30F2003	920.0	-9.0	98	19/03

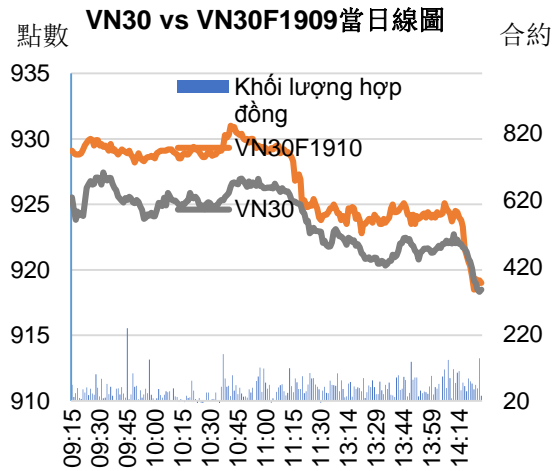
源自：Bloomberg - YSVN

技術信號

- VN30F1910 將回檔到了近 918 點。當趨勢線從 882 點的支撐時，跌幅並未影響到十月的期貨合約的價格圖表的上漲趨勢。MACD Histogram 的指標和 Stochastic Oscillator 在 15 分線給出的結果是上漲。
- VN30F1910 和 VN30 之間的基本差異明顯縮小，但仍保持在 1.1 點的溢價水平，反映了短期內市場的積極反應。

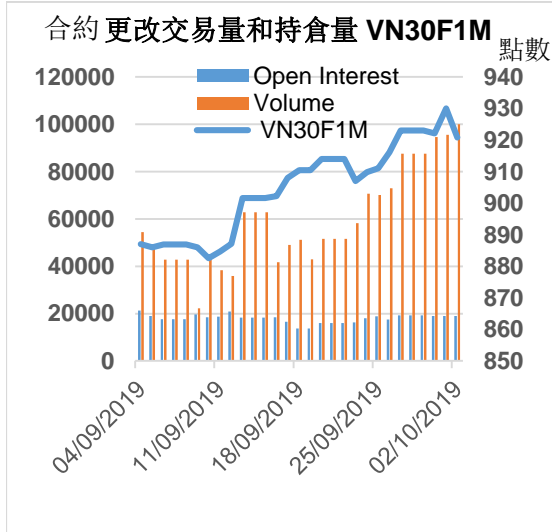
投資策略

- 當天策略 (Intraday)：因價格在 918 的支撐位中並且趨勢線沒有收到影響，所以在成功重新測試該線時，可以開立買口，停損在 918 點以下，目標為 926 點。
- 主要短期趨勢策略 (Daiy)：已平倉的投資者應限制交易，直到趨勢確認。



源自：Bloomberg - YSVN

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	-
支撐 1	918	918
支撐 2	906	916
阻力 1	935	926
阻力 2	940	931



源自：Bloomberg - YSVN



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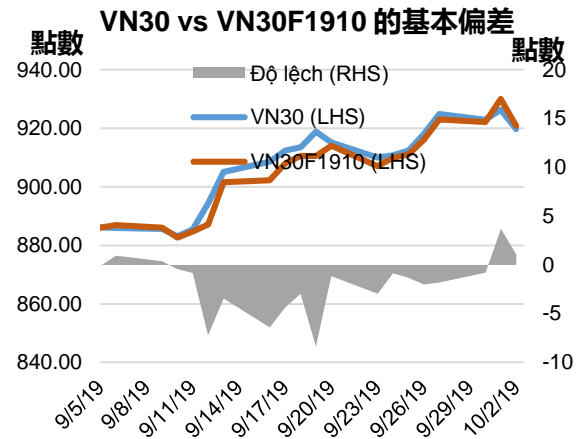
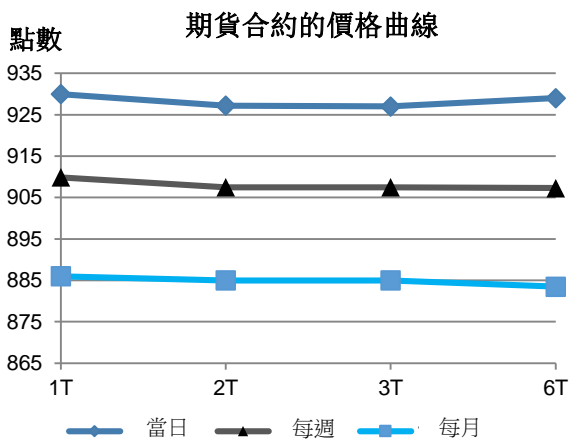
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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	919.7	-6.6	-0.7%	0				
VN30F1910	920.8	-9.2	-1.0%	100,075	4.76%	923	17/10/2019	16
VN30F1911	919.5	-7.7	-0.8%	279	84.77%	931	21/11/2019	51
VN30F1912	918.1	-8.9	-1.0%	34	-82.56%	938	19/12/2019	79
VN30F2003	920.0	-9.0	-1.0%	98	145.00%	959	19/03/2020	170



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	0.60	MSN	-1.17
SAB	0.29	VIC	-1.12
PNJ	0.27	FPT	-0.98
SSI	0.11	MWG	-0.92
BID	0.05	VNM	-0.71

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
PNJ	1.38	REE	-2.93
VPB	1.12	GAS	-2.54
SAB	1.11	MSN	-2.28
SSI	1.08	FPT	-2.22
BID	0.50	VRE	-2.14



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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%	40,200	137,432	19.2	2.5	1,335	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	93,000	7,095	6.9	0.9	87	49%	168,500	90,100
CTG	越南工商股份銀行	金融	1.0%	21,000	78,191	14.3	1.1	2,734	30%	27,900	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	74,800	52,426	49.7	3.4	184	25%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	13,300	5,205	15.6	0.7	388	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,600	20,409	38.2	1.3	117	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,200	38,797	13.2	2.9	1,696	49%	59,500	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	290	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	641	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.8%	28,100	27,566	9.7	1.8	1,423	24%	39,650	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.6%	21,750	60,053	7.9	1.4	5,337	38%	32,346	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	23,000	52,497	7.7	1.6	4,565	20%	23,150	16,713
MSN	Masan 集團股份公司	必需消費品	5.7%	77,000	90,009	23.3	2.9	445	40%	94,100	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	125,200	55,431	15.9	5.3	885	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	63,500	59,083	17.7	2.9	474	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	80,600	17,939	17.1	4.4	641	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,050	11,797	7.2	1.2	1,028	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,200	14,871	73.0	2.5	12,943	2%	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%	264,900	169,875	39.3	9.7	26	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%	17,850	9,374	32.9	1.6	1,411	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	23,400	11,888	11.7	1.3	1,525	57%	33,450	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,400	18,758	8.6	0.7	3,268	13%	14,300	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	23,750	83,044	9.4	1.5	2,205	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	82,000	304,128	17.3	4.0	804	24%	83,700	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,000	298,107	19.8	6.9	627	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.7%	118,000	394,820	71.8	4.8	390	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	687	20%	148,000	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	127,000	221,155	23.2	7.8	761	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	22,600	55,523	7.6	1.5	1,816	23%	26,600	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	32,000	74,522	31.0	2.6	1,770	32%	39,950	26,700



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