

當日期貨市場：期望市場恢復

2019/10/10

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	913.0	-1.8	76,849	17/10
VN30F1911	915.2	-1.3	339	21/11
VN30F1912	912.8	-0.2	66	19/12
VN30F2003	911.8	-1.6	28	19/03

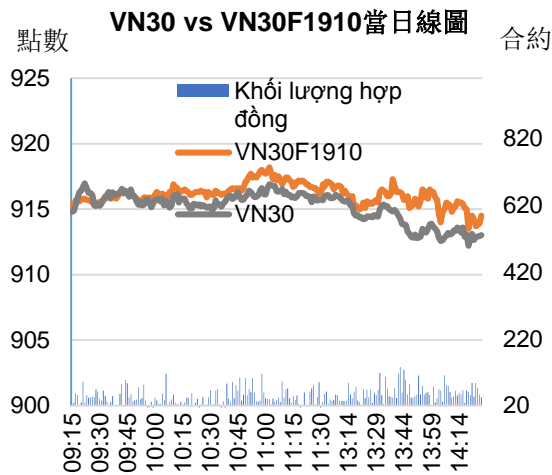
源自：Bloomberg - YSVN

技術信號

- VN30F1910 在 913-918 範圍內波動，對應於價格通道的上限和 78.6% 的 Fibonacci Retracement 閾值。午盤價格大幅下跌，但仍在上漲趨勢中波動和修正，該趨勢有望確定在 911.5 點。
- 此外，912 點附近的區域與最近的舊底部重合，並以雙底形態支撐了近期的下跌趨勢。

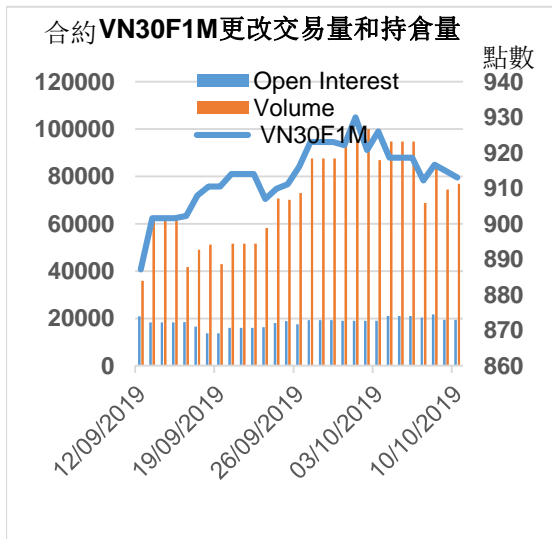
投資策略

- 當天策略 (Intraday)：我們估計市場可以在下一個交易日開始恢復，投資者可考慮在當前價格水平或 918 點的阻力點上買進，停損與 912 點。
- 主要短期趨勢策略 (Daiy)：短期投資者應繼續觀察。



源自：Bloomberg - YSVN

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	橫過	-
支撐 1	906	911
支撐 2	900	906
阻力 1	935	918
阻力 2	940	926



源自：Bloomberg - YSVN



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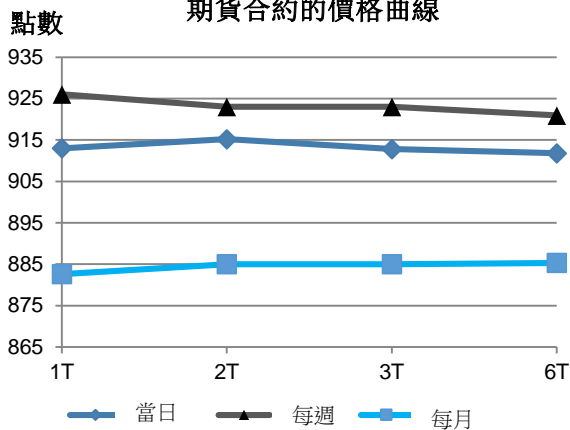


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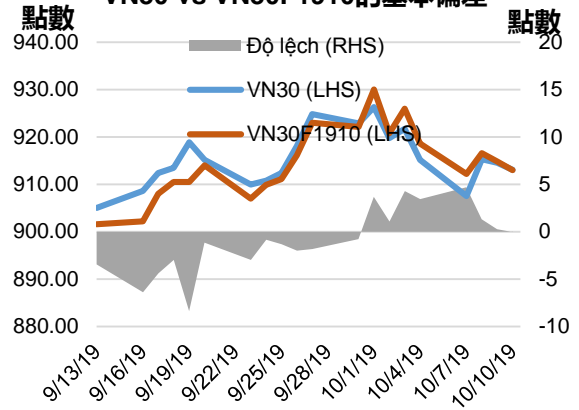
期貨合約

	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	913.1	-1.5	-0.2%	0				
VN30F1910	913.0	-1.8	-0.2%	76,849	3.18%	914	17/10/2019	6
VN30F1911	915.2	-1.3	-0.1%	339	-19.67%	922	21/11/2019	41
VN30F1912	912.8	-0.2	0.0%	66	37.50%	929	19/12/2019	69
VN30F2003	911.8	-1.6	-0.2%	28	-24.32%	950	19/03/2020	160

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
VRE	0.25	HPG	-0.92
VPB	0.24	NVL	-0.52
HDB	0.14	MBB	-0.29
GAS	0.11	STB	-0.24
VCB	0.04	REE	-0.17

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VRE	1.25	DPM	-2.03
GAS	0.80	HPG	-1.83
HDB	0.55	REE	-1.82
VPB	0.45	NVL	-1.61
BVH	0.42	STB	-0.92



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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%	VND	TỶ VND	x	x	000 cp	%	VND	VND
CTD	Coteccons 建築股份公司	工業	0.6%	41,000	140,167	19.6	2.6	1,379	3%	41,800	27,600
CTG	越南工商股份銀行	金融	0.9%	89,800	6,851	6.6	0.9	83	49%	166,500	89,800
BVH	Bao Viet (保越) 集團	金融	0.8%	21,150	78,750	14.4	1.1	2,682	30%	26,850	17,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	71,500	50,113	47.5	3.3	182	25%	104,000	70,700
EIB	越南進出口貿易股份銀行	金融	2.7%	14,450	5,655	16.9	0.7	398	19%	23,700	12,600
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	16,700	20,532	38.5	1.3	112	30%	19,100	13,100
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	56,400	38,255	13.0	2.9	1,726	49%	59,500	36,364
GMD	Gemadept 運輸股份公司	工業	1.1%	101,100	193,500	16.7	4.3	307	4%	121,100	82,400
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,500	7,869	14.0	1.3	616	49%	29,900	23,800
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	27,650	27,125	9.5	1.7	1,468	24%	37,900	24,450
MBB	軍隊貿易股份銀行	金融	4.7%	21,500	59,363	7.8	1.3	5,240	38%	32,115	20,300
MSN	Masan 集團股份公司	必需消費品	5.5%	22,750	51,926	7.6	1.5	4,792	20%	23,150	16,713
MWG	世界移動通信投資股份公司	非必需消費品	5.3%	77,000	90,009	23.3	2.9	451	40%	92,000	71,000
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	123,600	54,722	15.7	5.3	870	49%	129,500	78,452
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	61,300	57,036	17.1	2.8	452	7%	74,700	53,700
REE	冷機電股份公司	工業	1.0%	79,100	17,605	16.7	4.3	642	49%	89,300	64,800
ROS	FLC Faros 建築股份公司	工業	0.7%	37,800	11,720	7.2	1.2	1,034	49%	40,150	29,450
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.8%	25,650	14,559	71.4	2.5	13,802	3%	43,500	24,850
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.7%	255,300	163,719	37.9	9.3	24	63%	291,000	212,000
SSI	SSI 西貢證券股份公司	金融	1.0%	17,950	10,532	33.1	1.6	1,380	6%	21,557	15,400
STB	西貢商信銀行 (sacombank)	金融	2.8%	21,300	10,822	10.7	1.2	1,632	57%	32,800	20,600
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	10,800	19,479	9.0	0.8	3,437	13%	13,900	10,000
VCB	越南外商貿易股份銀行	金融	3.8%	23,650	82,694	9.4	1.5	2,141	23%	30,100	19,900
VHM	Vinhomes 股份公司	房地產	4.8%	84,600	313,771	17.9	4.1	847	24%	85,700	51,000
VIC	Vingroup 集團股份公司	房地產	7.6%	88,500	296,432	19.7	6.9	546	15%	96,700	60,000
VJC	Vietjet 越捷航空股份公司	工業	5.7%	116,900	391,140	71.1	4.7	398	15%	126,500	89,800
VNM	越南牛奶股份公司	必需消費品	10.0%	137,500	72,028	14.0	5.3	679	20%	145,000	107,300
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.7%	127,000	221,155	23.2	7.8	778	59%	152,600	111,500
VRE	Vincom Retail 股份公司	房地產	2.1%	22,200	54,540	7.4	1.4	2,239	23%	25,350	17,500



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