

當日期貨市場：下跌趨勢放緩

2019/9/11

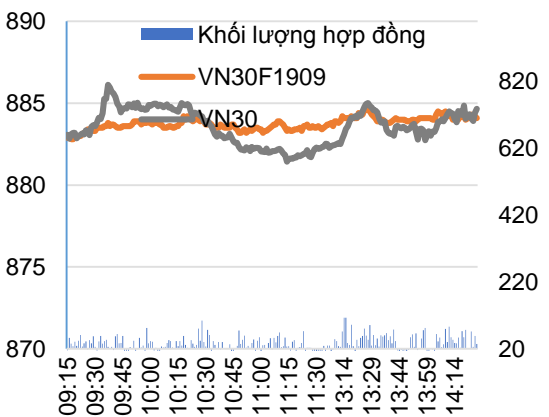
合約走勢				
單位	收盤	+/-	成交量	到期日
VN30F1909	884.7	2.1	38,377	19/09
VN30F1910	886.9	1.9	292	17/10
VN30F1912	887.0	1.7	29	19/12
VN30F2003	886.0	-0.1	88	19/03

源自：Bloo

技術信號

- 當價格處於 882.5 點支撐位，VN30F1909 反彈。經出現價格上漲分歧以及 MACD 獲再次買入後，RSI 指標從超賣區上漲，支持短期回調。該回調期的價格目標相對於 885.6 - 886.3 點，相當於 Fibon Retracement 50% - 61.8%。
- 在每日框內，VN30F1909 仍在面臨 888 - 890 點阻力區，當上述價格區仍未成功征服時，回升趨勢難以擴大。

點數 VN30 vs VN30F1909 當天線圖 合約



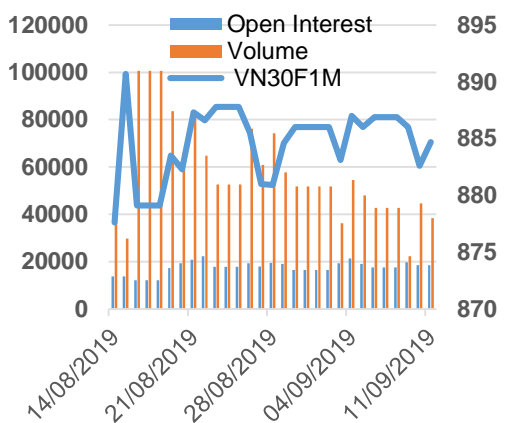
源自：Bloomberg - YSVN

技術信號

- 當日策略 (Intraday)：當價格處於 883.5 - 884 點支撐區，目標 885.6 點，投資者開買口，882.6 點時停損。當價格恢復到 885.6 - 886 點，目標 882 - 883 點時開賣口，888 點停損。
- 短期內的主要趨勢策略 (Daily)：預期目標 860 - 870 點繼續維持賣口，當價格超越 888 點時停損。

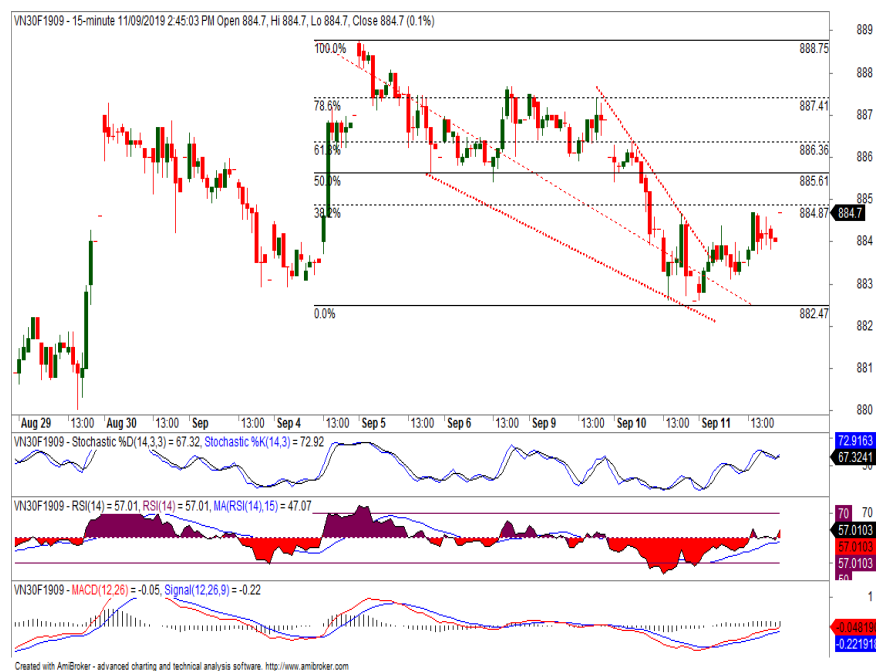
趨勢	VN30F1909-Daily	VN30F1909-30m
短期	震蕩	下跌
支撐 1	880	882
支撐 2	860	880
阻力 1	890	888
阻力 2	910	890

合約 更改交易量和持倉量 VN30F1M 點數



源自：Bloomberg - YSVN

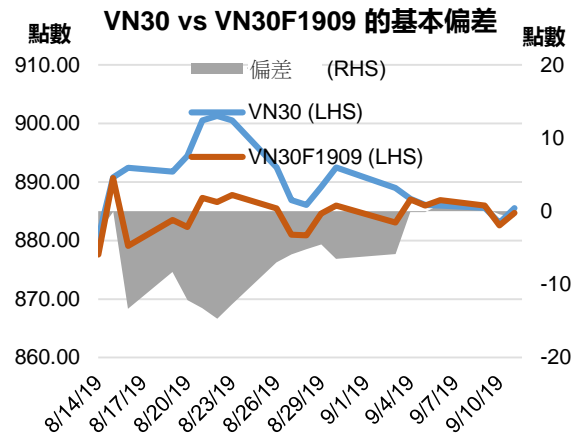
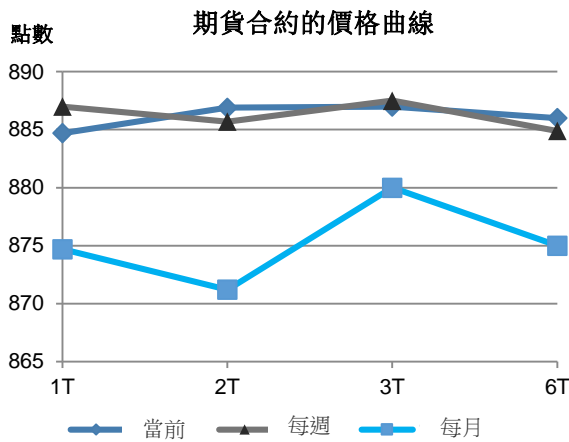
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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	885.5	2.5	0.3%	0				
VN30F1909	884.7	2.1	0.2%	38,377	-13.89%	886	19/09/2019	10
VN30F1910	886.9	1.9	0.2%	292	-40.77%	890	17/10/2019	38
VN30F1912	887.0	1.7	0.2%	29	3.57%	898	19/12/2019	101
VN30F2003	886.0	-0.1	0.0%	88	450.00%	911	19/03/2020	192



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HPG	1.73	VNM	-1.13
MSN	1.24	VHM	-0.84
TCB	0.95	VIC	-0.29
PNJ	0.45	ROS	-0.17
REE	0.26	DPM	-0.10

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HPG	3.52	DPM	-3.41
REE	3.14	ROS	-2.50
MSN	2.50	VHM	-1.93
PNJ	2.30	CTD	-1.56
TCB	1.40	VNM	-1.29



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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%	38,200	130,595	18.3	2.4	1,192	3%	39,100	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	94,500	7,218	7.0	0.9	97	49%	170,000	90,100
CTG	越南工商股份銀行	金融	0.9%	19,800	73,723	13.5	1.0	2,743	30%	28,300	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,200	50,604	48.0	3.3	206	26%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	12,750	4,990	15.0	0.6	556	20%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.8%	16,800	20,654	38.7	1.3	220	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	54,100	36,695	12.4	2.8	1,541	49%	55,100	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	98,700	188,907	16.3	4.2	264	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	26,600	7,898	14.1	1.3	598	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.7%	25,400	24,917	8.8	1.6	1,299	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.7%	22,050	60,882	8.0	1.4	5,286	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.5%	22,650	47,868	7.0	1.4	3,634	20%	24,300	18,050
MSN	Masan 集團股份公司	必需消費品	5.7%	78,000	91,178	23.6	2.9	413	40%	95,900	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	115,100	50,953	14.6	4.9	855	49%	122,400	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	61,700	57,409	17.2	2.8	523	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	79,900	17,791	16.9	4.3	605	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,100	11,193	6.9	1.2	844	49%	38,200	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	27,300	15,495	76.0	2.6	11,543	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%	262,500	168,336	39.0	9.6	31	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%	16,850	8,849	31.1	1.5	1,462	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	20,750	10,542	10.4	1.1	1,191	58%	33,800	20,600
STB	西貢商信銀行 (sacombank)	金融	2.7%	10,050	18,127	8.3	0.7	3,092	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	21,750	76,051	8.6	1.4	2,072	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.7%	78,200	290,034	16.5	3.8	797	24%	82,500	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	86,300	289,063	19.2	6.7	788	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	8.1%	121,500	406,531	73.9	4.9	396	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	133,600	69,985	13.6	5.2	641	19%	153,700	107,300
VNM	越南牛奶股份公司	必需消費品	9.7%	122,100	212,622	22.3	7.5	747	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.4%	20,100	49,381	6.7	1.3	1,773	23%	27,150	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	33,950	79,063	32.9	2.8	1,454	32%	39,950	26,700



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