

當日期貨市場：順應趨勢

2019/9/19

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1909	917.1	6.6	42,939	19/09
VN30F1910	912.3	4.3	22061	17/10
VN30F1912	911.2	4.2	60	19/12
VN30F2003	909.7	2.0	164	19/03

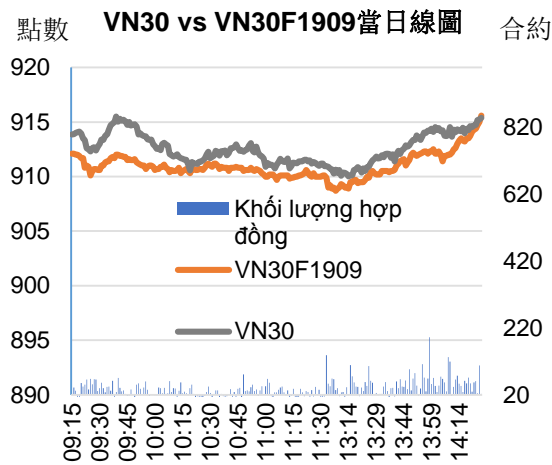
Nguồn: Bloomberg – YSVN

技術信號

- VN30F1910 繼續維持上漲趨勢當低位提高。上漲趨勢可能繼續推動 VN30F1910 進入 916 - 917 點區，相對於短期上漲通道。
- 震蕩指標如 Stochastic (14,3,3) 和 RSI 維持上漲信號，但價格下跌分期信號正在形成。中期上漲趨勢正在建立，VN30F1910 的潛在支撐位於 904 - 905 點。

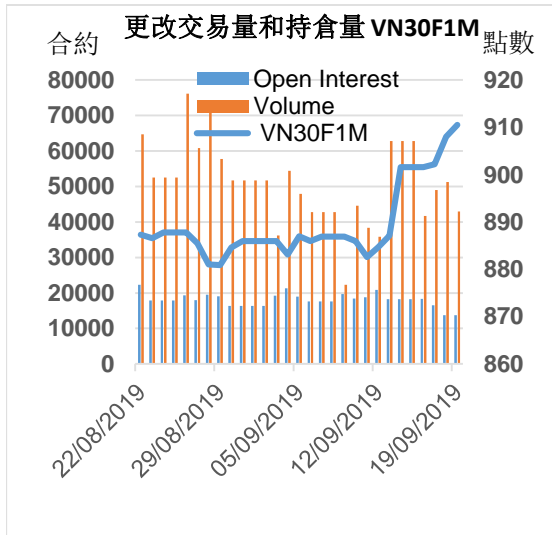
投資策略

- 當天策略 (Intraday)：投資者考慮對 VN30F1910 開買口，目標 916 - 917 點，910.1 點停損。
- 主要短期趨勢策略 (Daiy)：對於追隨趨勢投資策略，投資者等待預期 904 - 905 點調整期間買入。



源自：Bloomberg – YSVN

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	上漲
支撐 1	904	910
支撐 2	900	905
阻力 1	915	916
阻力 2	930	917



源自：Bloomberg – YSVN



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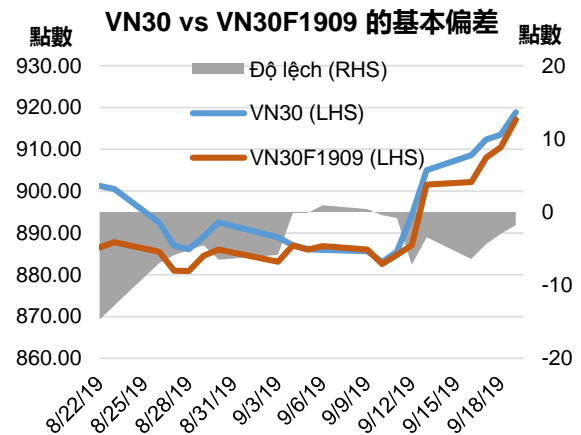
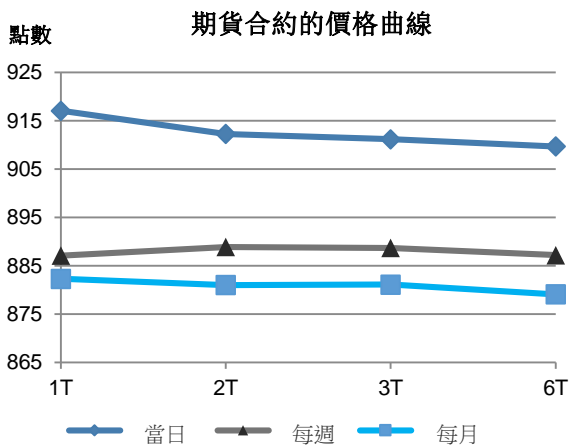
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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	918.9	5.4	0.6%	0				
VN30F1909	917.1	6.6	0.7%	42,939	-16.22%		19/09/2019	0
VN30F1910	912.3	4.3	0.5%	22,061	75.41%	922	17/10/2019	28
VN30F1912	911.2	4.2	0.5%	60	-77.70%	931	19/12/2019	91
VN30F2003	909.7	2.0	0.2%	164	-66.60%	944	19/03/2020	182



上漲排名/前5檔	影響點數	下跌排名/前5檔	影響點數
MWG	1.28	MSN	-0.46
TCB	1.11	VIC	-0.41
FPT	1.06	NVL	-0.16
VPB	0.84	HPG	-0.12
STB	0.84	BID	-0.08

股價上漲前5檔	%	股價下跌前5檔	%
STB	3.43	MSN	-0.87
MWG	2.62	BID	-0.85
FPT	2.48	VIC	-0.57
CTG	2.16	NVL	-0.47
EIB	2.13	DPM	-0.38



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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%	40,800	139,484	19.5	2.6	1,268	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	97,000	7,409	7.2	0.9	95	49%	170,000	90,100
CTG	越南工商股份銀行	金融	1.0%	21,250	79,122	14.5	1.1	2,847	30%	28,300	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	73,700	51,655	49.0	3.4	181	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	545	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,800	20,654	38.7	1.3	132	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	57,800	39,204	13.3	2.9	1,631	49%	58,100	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	103,800	198,668	17.1	4.5	284	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	27,300	8,106	14.5	1.3	613	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.7%	26,350	25,849	9.1	1.7	1,329	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	22,950	63,367	8.3	1.4	5,404	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	22,000	50,214	7.4	1.5	4,285	20%	22,500	16,713
MSN	Masan 集團股份公司	必需消費品	5.7%	80,200	93,750	24.3	3.0	436	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%	125,200	55,431	15.9	5.3	879	49%	125,200	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	63,200	58,804	17.7	2.9	503	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	82,700	18,406	17.5	4.5	608	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,200	11,534	7.1	1.2	899	49%	38,200	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,800	15,212	74.7	2.6	11,981	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.8%	265,100	170,004	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%	17,850	9,374	32.9	1.6	1,468	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,750	11,050	10.9	1.2	1,284	57%	33,800	20,600
STB	西貢商信銀行 (sacombank)	金融	2.7%	10,550	19,029	8.8	0.7	3,201	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	22,950	80,247	9.1	1.4	2,180	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.7%	81,500	302,274	17.2	4.0	791	24%	82,700	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	90,300	302,461	20.1	7.0	762	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.8%	121,500	406,531	73.9	4.9	381	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	139,500	73,075	14.2	5.4	668	19%	153,700	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	123,600	215,234	22.6	7.6	736	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	21,450	52,697	7.2	1.4	1,771	23%	27,150	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	34,100	79,413	33.0	2.8	1,521	32%	39,950	26,700



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