

當日期貨市場：技術調整

2019/9/20

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	914.0	1.7	51,552	17/10
VN30F1911	912.0		259	21/11
VN30F1912	911.1	-0.1	43	19/12
VN30F2003	900.0	-9.7	223	19/03

Nguồn: Bloomberg – YSVN

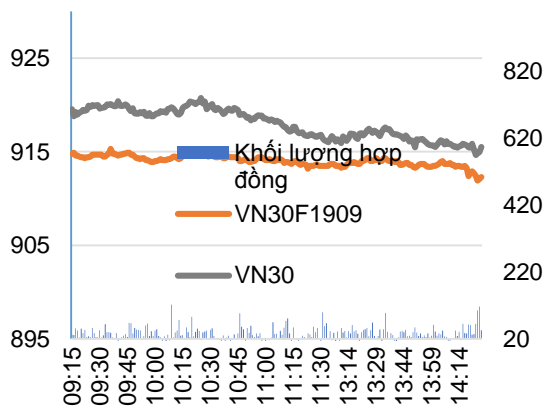
技術信號

- VN30F1910 進行技術性調整當走勢下跌但仍維持短期價格上漲。同時，接近盤尾時段價格大幅反彈，表明了買口仍開於低價區。因此，我們認為本週第一盤 VN30F1910 會繼續趨向於 916 - 917 點。
- 然而，RSI 指標和 MACD 趨勢正處於價格下跌分期，因此，當價格接近目標區，投資者應避免追加。

投資策略

- 當天策略 (Intraday)：投資者考慮對 VN30F1910 開買口，目標 916 - 917 點，911.5 點停損。
- 主要短期趨勢策略 (Daily)：投資者等到 907 - 909 點時調整，當跌破 900 點時停損，目標 930 - 935 點。

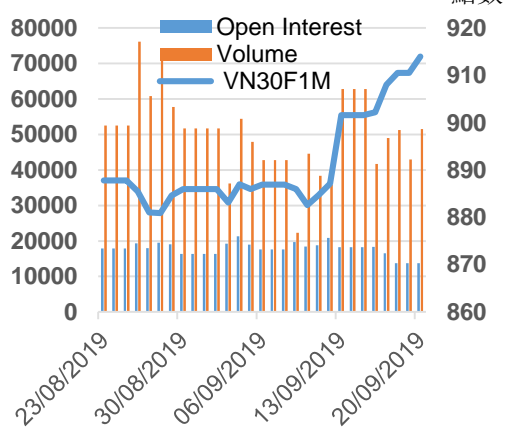
點數 VN30 vs VN30F1909 當日線圖 合約



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	916	916
阻力 2	930	917

合約 更改交易量和持倉量 VN30F1M 點數



源自：Bloomberg – YSVN



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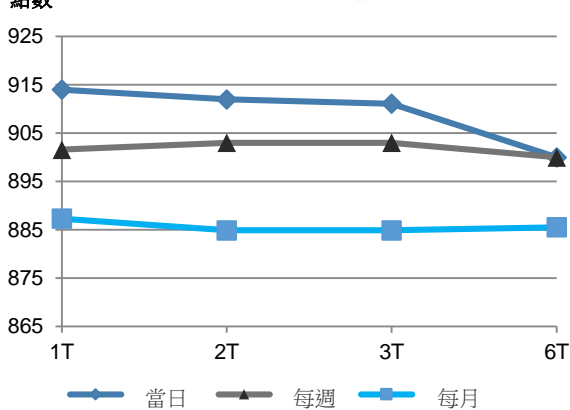


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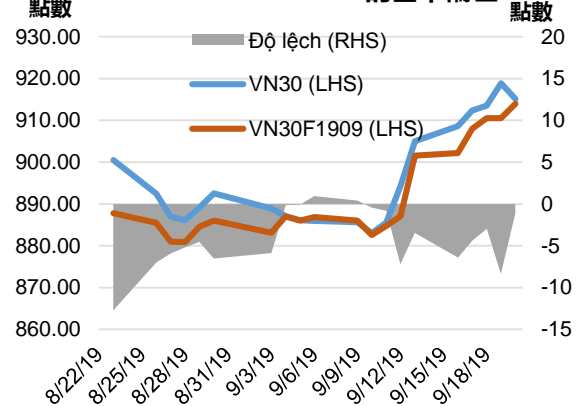
期貨合約

	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	915.2	-3.7	-0.4%	0				
VN30F1910	914.0	1.7	0.2%	51,552	128.10%	918	17/10/2019	27
VN30F1911	912.0			259		923	21/11/2019	62
VN30F1912	911.1	-0.1	0.0%	43	-28.33%	927	19/12/2019	90
VN30F2003	900.0	-9.7	-1.1%	223	35.98%	940	19/03/2020	181

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
TCB	0.63	VIC	-1.24
MWG	0.52	VNM	-1.06
REE	0.38	NVL	-0.83
FPT	0.30	HPG	-0.69
PNJ	0.27	VJC	-0.57

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
REE	4.30	NVL	-2.53
PNJ	1.33	BVH	-2.31
DPM	1.14	BID	-1.96
CTD	1.13	STB	-1.90
MWG	1.04	VIC	-1.73



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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%	40,000	136,749	19.1	2.5	1,280	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	98,100	7,493	7.2	0.9	94	49%	170,000	90,100
CTG	越南工商股份銀行	金融	1.0%	21,100	78,564	14.4	1.1	2,891	30%	28,300	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,000	50,464	47.8	3.3	177	26%	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	546	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	133	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	58,200	39,476	13.4	3.0	1,641	49%	58,800	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	102,800	196,754	16.9	4.4	285	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	27,450	8,151	14.5	1.3	612	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.8%	26,350	25,849	9.1	1.7	1,335	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.7%	22,650	62,538	8.2	1.4	5,379	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	4,318	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	438	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%	126,500	56,006	16.0	5.4	881	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	500	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	83,800	18,651	17.7	4.6	608	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,800	12,030	7.4	1.3	901	49%	39,000	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,800	15,212	74.7	2.6	12,081	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%	267,000	171,222	39.6	9.8	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%	17,950	9,426	33.1	1.6	1,462	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,450	10,898	10.7	1.2	1,292	57%	33,800	20,600
STB	西貢商信銀行 (sacombank)	金融	2.7%	10,350	18,668	8.6	0.7	3,271	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	23,150	80,946	9.2	1.4	2,179	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.7%	81,000	300,419	17.1	3.9	785	24%	82,800	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,600	300,116	19.9	6.9	745	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.7%	119,400	399,505	72.7	4.8	379	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	138,000	72,290	14.0	5.3	670	19%	153,700	107,300
VNM	越南牛奶股份公司	必需消費品	9.4%	122,100	212,622	22.3	7.5	731	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	1,768	23%	27,150	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	33,950	79,063	32.9	2.8	1,519	32%	39,950	26,700



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