

當日期貨市場：技術調整

2019/9/30

合約走勢

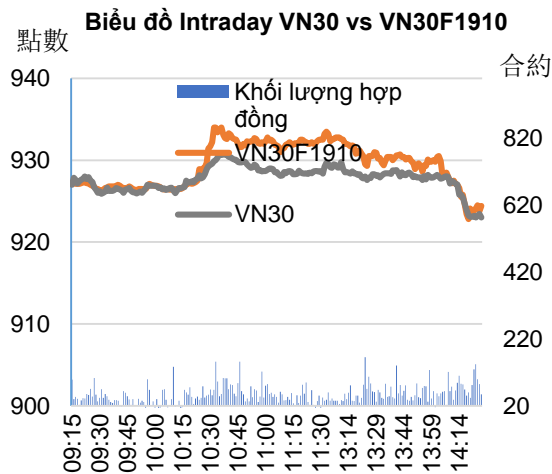
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	922.1	-0.9	94,594	17/10
VN30F1911	921.8	0.7	282	21/11
VN30F1912	921.0	1.6	395	19/12
VN30F2003	920.0	-0.9	548	19/03

源自：Bloomberg - YSVN

技術信號

- VN30F1910 在最近的上漲之後就繼續技術調整。VN30F1910 的圖表已接近 921-922 點的舊底部區域。同時，該價格也與 Fibonacci 23.6% 相符。MACD 指示在 15 分鐘顯示負信號，但 Stochastic Oscillator 指標正在回到超賣區域，因此預期的調整節奏應在約 921-922 點暫停。
- 在 918-922 點的強勁支撐以及 935-936 點附近的阻力下，主要趨勢仍在上漲。

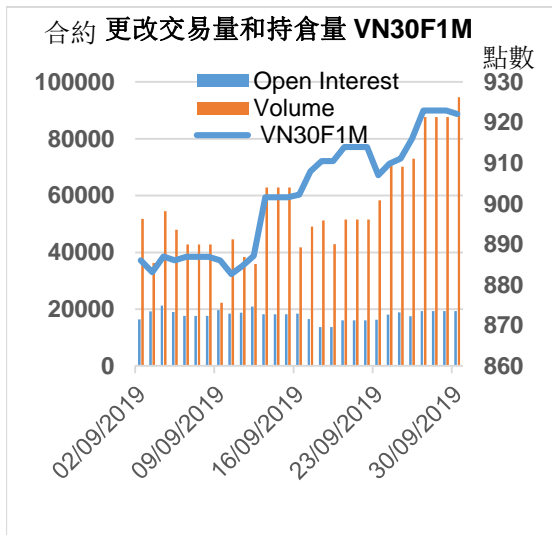


源自：Bloomberg - YSVN

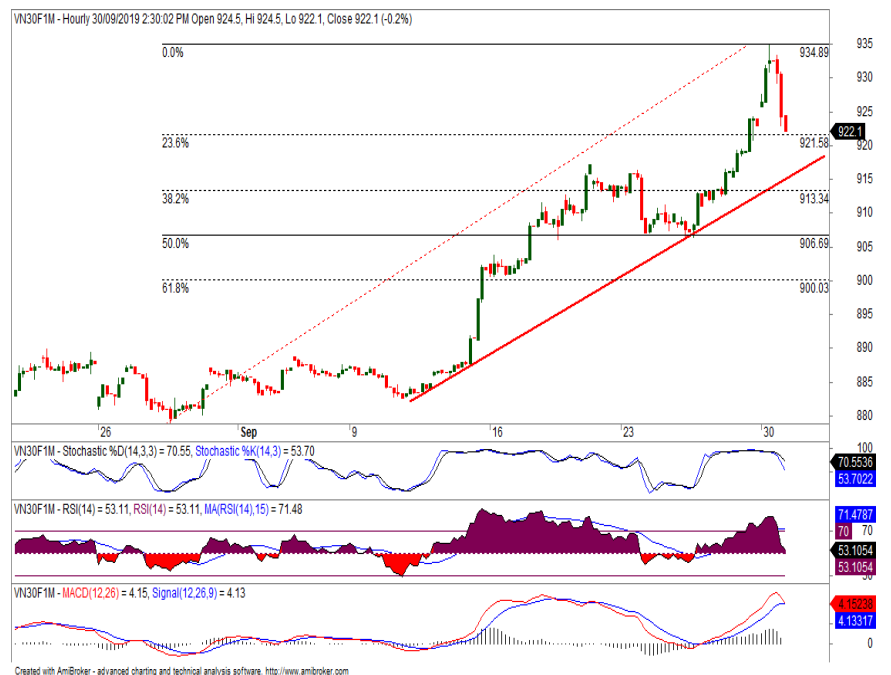
投資策略

- 當天策略 (Intraday)：投資者可對 VN30F1910 約 921-922 點開買口，目標為 926 點，和 920 點停損。
- 主要短期趨勢策略 (Daiy)：已開買口的投資者的預期目標可以為 935 點，並在價格跌破 916 點時停損。

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	-
支撐 1	916	922
支撐 2	906	920
阻力 1	935	926
阻力 2	940	936



源自：Bloomberg - YSVN



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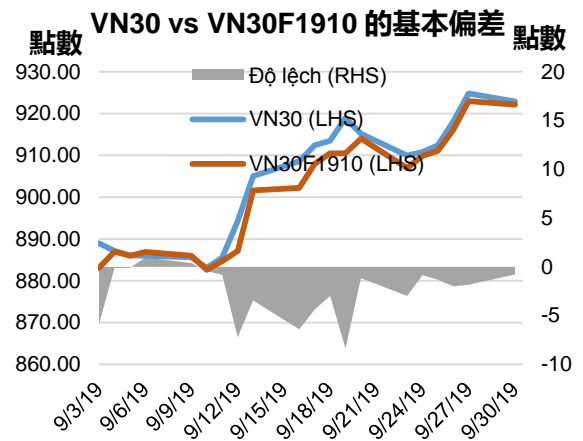
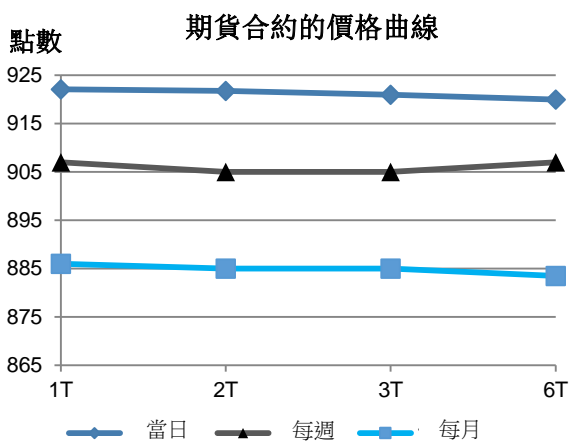
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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	922.9	-1.9	-0.2%	0				
VN30F1910	922.1	-0.9	-0.1%	94,594	7.96%	927	17/10/2019	18
VN30F1911	921.8	0.7	0.1%	282	30.56%	935	21/11/2019	53
VN30F1912	921.0	1.6	0.2%	395	7.92%	941	19/12/2019	81
VN30F2003	920.0	-0.9	-0.1%	548	-8.51%	963	19/03/2020	172



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
HDB	1.00	MWG	-0.76
TCB	0.48	FPT	-0.61
VJC	0.42	MSN	-0.59
NVL	0.42	HPG	-0.46
MBB	0.19	VCB	-0.33

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
HDB	3.94	REE	-2.18
BVH	2.05	BID	-2.11
NVL	1.27	MWG	-1.48
GAS	1.24	DPM	-1.48
VJC	0.81	FPT	-1.37



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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%	39,400	134,697	18.8	2.5	1,320	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	95,000	7,248	7.0	0.9	90	49%	168,500	90,100
CTG	越南工商股份銀行	金融	1.0%	21,150	78,750	14.4	1.1	2,770	30%	27,900	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	74,800	52,426	49.7	3.4	178	25%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	13,350	5,224	15.7	0.7	423	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,500	20,286	38.0	1.3	119	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,700	39,137	13.3	2.9	1,693	49%	59,500	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	106,300	203,453	17.5	4.6	295	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	634	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.8%	27,700	27,174	9.6	1.7	1,340	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.6%	21,950	60,606	8.0	1.4	5,340	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	22,800	52,040	7.7	1.5	4,484	20%	23,050	16,713
MSN	Masan 集團股份公司	必需消費品	5.7%	78,500	91,762	23.8	2.9	449	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%	126,100	55,829	16.0	5.4	888	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	63,800	59,362	17.8	2.9	482	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	80,400	17,894	17.0	4.4	635	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,150	11,828	7.3	1.2	1,007	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,400	14,985	73.5	2.5	12,653	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%	263,600	169,042	39.1	9.6	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	1,415	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	23,000	11,685	11.5	1.2	1,468	57%	33,600	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,550	19,029	8.8	0.7	3,260	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	23,350	81,645	9.3	1.5	2,196	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	82,100	304,499	17.4	4.0	811	24%	83,300	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,300	299,112	19.8	6.9	642	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.7%	119,800	400,843	72.9	4.9	396	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	137,700	72,133	14.0	5.3	700	20%	151,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	129,700	225,857	23.7	8.0	755	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	22,050	54,171	7.4	1.4	1,809	23%	26,950	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	33,100	77,084	32.1	2.7	1,721	32%	39,950	26,700



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