

當日期貨市場：尾盤反彈

2019/10/03

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	926.0	5.2	86,857	17/10
VN30F1911	923.0	3.5	379	21/11
VN30F1912	920.1	2.0	47	19/12
VN30F2003	920.9	0.9	104	19/03

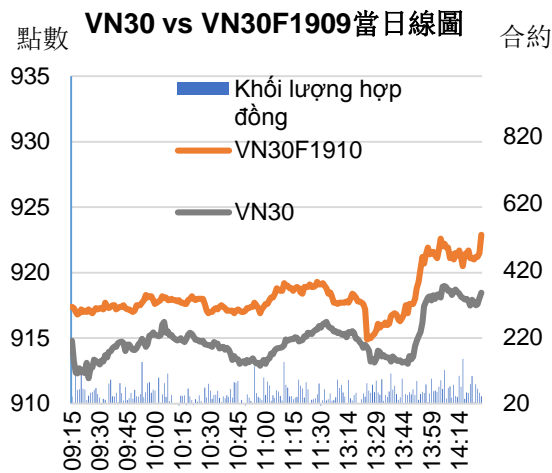
源自：Bloomberg - YSVN

技術信號

- VN30F1910 從 914-916 點大幅反彈，以最高漲幅 5.2 點收盤。在 1 小時框架中，當 K 線與 D 線之間的差距擴大時，Stochastic 指標強勁顯示買進，RSI 也越過 (10) 均線，確認建立了短期上漲的信號。
- 當 VN30F1910 完成第 4 浪的回調並以 935-940 點為目標開始第 5 浪時，主要的趨勢仍在上漲。

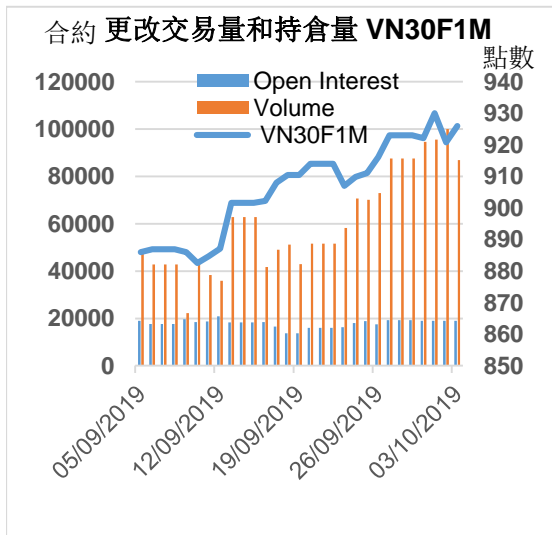
投資策略

- 當天策略 (Intraday)：因價格接近 927 點的阻力位，因此投資者可在 923-924 點的回調節奏開買口，停損在 919 點以下，目標為 931-933 點。
- 主要短期趨勢策略 (Daily)：投資者可在 923-924 點開買口，目標為 935-940 點，停損在 915 點。



源自：Bloomberg - YSVN

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	上漲
支撐 1	914	923
支撐 2	906	920
阻力 1	935	927
阻力 2	940	931



源自：Bloomberg - YSVN



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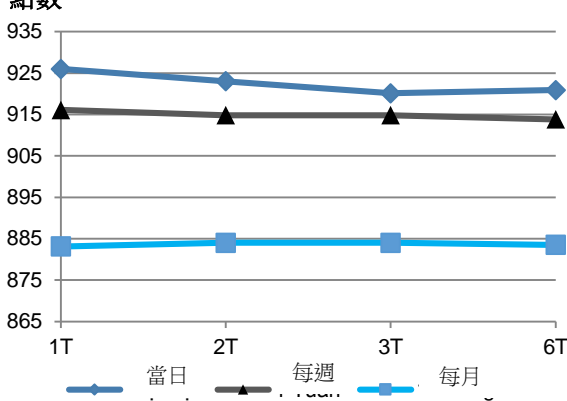


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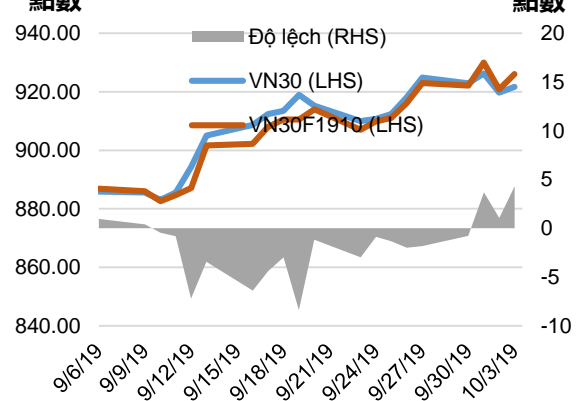
期貨合約

	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	921.7	2.0	0.2%	0				
VN30F1910	926.0	5.2	0.6%	86,857	-13.21%	925	17/10/2019	13
VN30F1911	923.0	3.5	0.4%	379	35.84%	933	21/11/2019	48
VN30F1912	920.1	2.0	0.2%	47	38.24%	939	19/12/2019	76
VN30F2003	920.9	0.9	0.1%	104	6.12%	960	19/03/2020	167

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
VNM	1.41	HPG	-0.46
MSN	0.65	HDB	-0.29
EIB	0.29	SAB	-0.29
BID	0.25	GAS	-0.20
STB	0.24	VJC	-0.11

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BID	2.61	GAS	-1.45
VNM	1.57	SAB	-1.09
REE	1.45	HDB	-1.07
MSN	1.30	ROS	-0.95
EIB	1.20	HPG	-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	1.0%	41,250	141,022	19.7	2.6	1,350	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	92,600	7,065	6.8	0.9	87	49%	168,500	90,100
CTG	越南工商股份銀行	金融	1.0%	21,000	78,191	14.3	1.1	2,714	30%	27,900	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	74,500	52,216	49.5	3.4	183	25%	104,000	71,400
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	13,450	5,263	15.8	0.7	387	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	117	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,200	38,797	13.2	2.9	1,694	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	102,000	195,223	16.8	4.4	291	4%	125,000	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	27,700	8,225	14.7	1.3	642	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.8%	27,800	27,272	9.6	1.7	1,443	24%	39,650	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.6%	21,550	59,501	7.8	1.3	5,345	38%	32,231	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	22,950	52,383	7.7	1.6	4,612	20%	23,150	16,713
MSN	Masan 集團股份公司	必需消費品	5.7%	78,000	91,178	23.6	2.9	450	40%	93,900	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	125,100	55,386	15.8	5.3	881	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	63,700	59,269	17.8	2.9	472	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	80,900	18,005	17.1	4.4	641	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	38,600	11,968	7.3	1.3	1,035	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	25,950	14,729	72.3	2.5	13,054	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%	262,000	168,016	38.9	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%	17,750	9,321	32.8	1.6	1,397	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	23,400	11,888	11.7	1.3	1,567	57%	33,350	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,500	18,938	8.7	0.7	3,252	13%	14,300	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	23,800	83,219	9.5	1.5	2,185	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	82,000	304,128	17.3	4.0	814	24%	83,700	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,300	299,112	19.8	6.9	617	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.7%	118,000	394,820	71.8	4.8	390	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	137,300	71,923	13.9	5.3	681	20%	146,000	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	129,000	224,638	23.6	7.9	777	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	22,600	55,523	7.6	1.5	1,893	23%	26,550	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	32,000	74,522	31.0	2.6	1,809	32%	39,950	26,700



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