

當日期貨市場：採取了短期看跌。

2019/10/07

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	912.2	-6.4	68,447	17/10
VN30F1911	912.1	-7.9	306	21/11
VN30F1912	910.1	-5.1	114	19/12
VN30F2003	910.8	-3.9	29	19/03

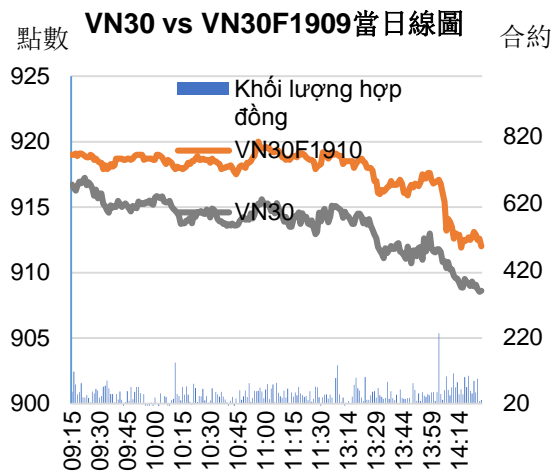
源自：Bloomberg - YSVN

技術信號

- VN30F1910 大跌 -6.4 點，收於近交易日的最低點。價格圖表正跟著短期下跌趨勢，顯示跌勢繼續支配市場。
- 但是，價格線正在接近 908-910 點的下限線，因此將出現技術回調的可能性。RSI 和 Stochastic (18,18,6) 在 1 小時圖內接近超賣區域。

投資策略

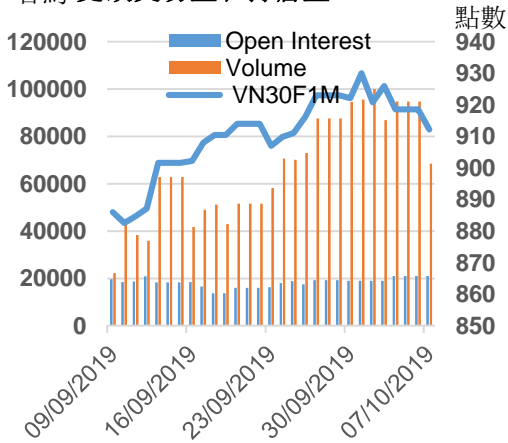
- 當天策略 (Intraday)：由於慣性減小，VN30F1910 可能跌至 906 點的支撐位。同時，我們評估了當動能指標回到超賣區域時，指數會從上述價格區域強勁反彈的可能性很高。
- 主要短期趨勢策略 (Daily)：投資者可觀察並等待下一個信號。



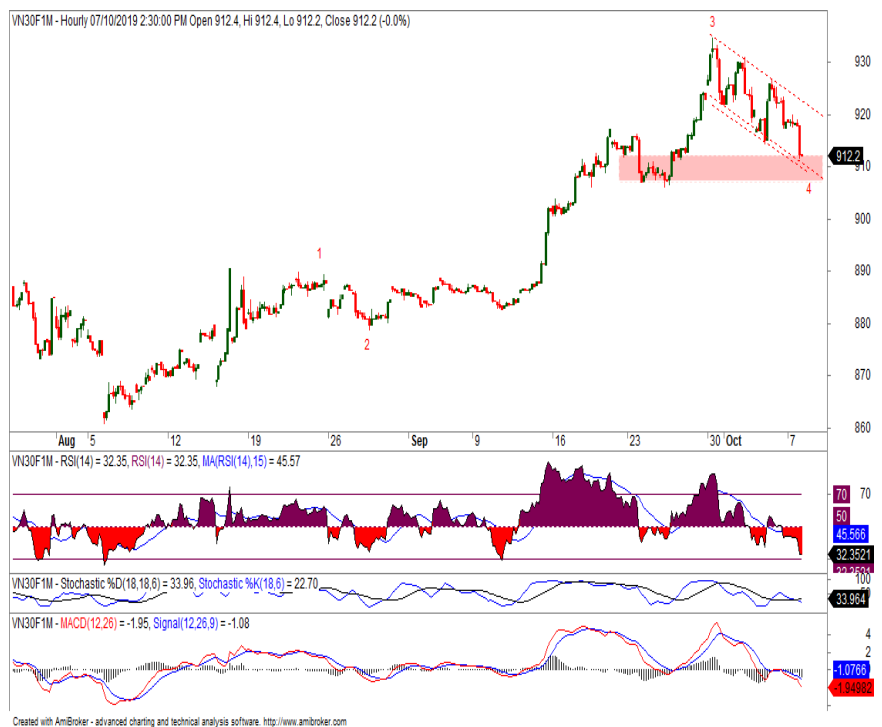
源自：Bloomberg - YSVN

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	橫過	下跌
支撐 1	906	910
支撐 2	900	906
阻力 1	935	916
阻力 2	940	918

合約 更改交易量和持倉量 VN30F1M



源自：Bloomberg - YSVN



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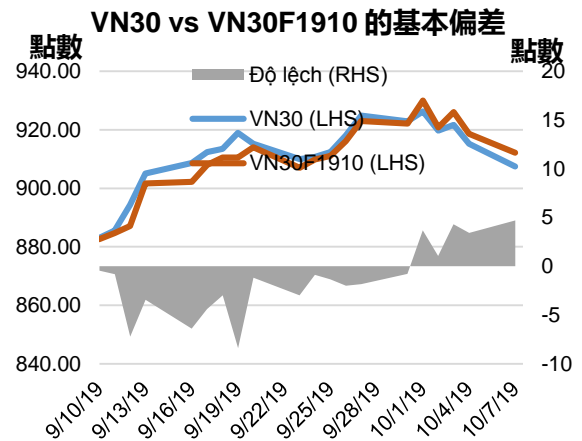
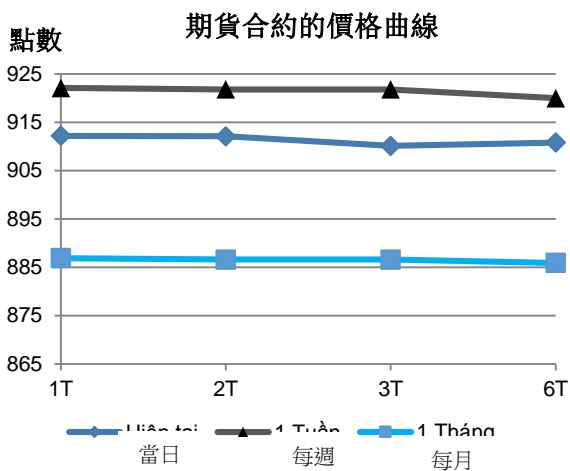
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期貨合約

	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	907.5	-7.7	-0.8%	0				
VN30F1910	912.2	-6.4	-0.7%	68,447	-27.79%	910	17/10/2019	11
VN30F1911	912.1	-7.9	-0.9%	306	39.73%	918	21/11/2019	46
VN30F1912	910.1	-5.1	-0.6%	114	80.95%	924	19/12/2019	74
VN30F2003	910.8	-3.9	-0.4%	29	-65.06%	945	19/03/2020	165



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	0.35	TCB	-1.43
STB	0.24	VPB	-1.32
SAB	0.20	FPT	-0.98
GAS	0.03	MWG	-0.80
SBT	0.02	VIC	-0.59

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
STB	0.96	BVH	-2.88
SAB	0.78	VPB	-2.47
VNM	0.39	SSI	-2.31
DPM	0.35	FPT	-2.29
SBT	0.28	TCB	-1.91



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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%	40,400	138,116	19.3	2.5	1,379	3%	41,650	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	91,200	6,958	6.7	0.9	84	49%	168,500	90,100
CTG	越南工商股份銀行	金融	0.9%	20,550	76,516	14.0	1.1	2,677	30%	27,250	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	70,700	49,553	47.0	3.2	180	25%	104,000	70,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,200	5,557	16.7	0.7	395	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,900	20,777	38.9	1.3	116	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	55,500	37,644	12.8	2.8	1,712	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	100,700	192,735	16.6	4.3	302	4%	121,100	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	27,000	8,017	14.3	1.3	617	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,400	26,879	9.5	1.7	1,462	24%	38,000	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	21,300	58,811	7.7	1.3	5,319	38%	32,115	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,400	51,127	7.5	1.5	4,716	20%	23,150	16,713
MSN	Masan 集團股份公司	必需消費品	5.5%	76,500	89,424	23.2	2.9	451	40%	92,000	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.3%	121,000	53,571	15.3	5.1	874	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	62,500	58,153	17.5	2.9	467	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	79,000	17,582	16.7	4.3	641	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,000	11,472	7.0	1.2	1,030	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,000	14,758	72.4	2.5	13,405	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%	260,000	166,733	38.6	9.5	25	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%	17,800	9,347	32.9	1.6	1,385	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,100	10,720	10.6	1.1	1,634	57%	32,850	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,500	18,938	8.7	0.7	3,238	13%	13,950	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	23,150	80,946	9.2	1.4	2,181	23%	30,100	19,900
VCB	越南外商貿易股份銀行	金融	3.8%	82,800	307,095	17.5	4.0	829	24%	84,500	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,000	298,107	19.8	6.9	589	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.6%	117,000	391,474	71.2	4.7	396	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	137,400	71,975	13.9	5.3	681	20%	145,000	107,300
VNM	越南牛奶股份公司	必需消費品	10.0%	129,100	224,812	23.6	7.9	779	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.7%	21,750	53,434	7.3	1.4	2,016	23%	25,750	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,500	73,358	30.5	2.6	1,880	32%	39,950	26,700



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