

當日期貨市場：定期撮合（ATC）的意外

2019/10/18

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	921.4	-2.9	49,030	21/11
VN30F1911	920.6	-1.5	253	19/12
VN30F1912	920.0	-3.3	169	19/03
VN30F2003	922.0		169	18/06

源自：Bloomberg - YSVN

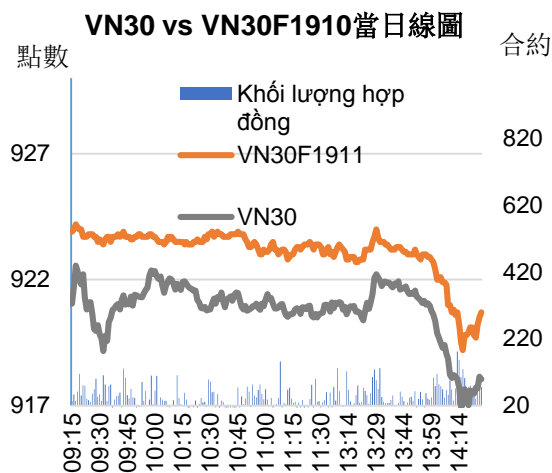
技術信號

- VN30F1911 持續走弱。儘管臨收盤時有所恢復，但該信號仍為負面，因MACD，Stochastic Oscillator (18,18,6) 在 30 分鐘框架的信號為賣出；這也表明下跌趨勢可能會持續。
- 但是，下跌的勢頭不會很強勁，預計 VN30F1911 將在 916-918 點得到支撐，對應於 2019 年 11 月 11 之前的價格上漲。同時，自 10 月初以來，VN30F1911 的主要趨勢一直處於偏斜狀態。

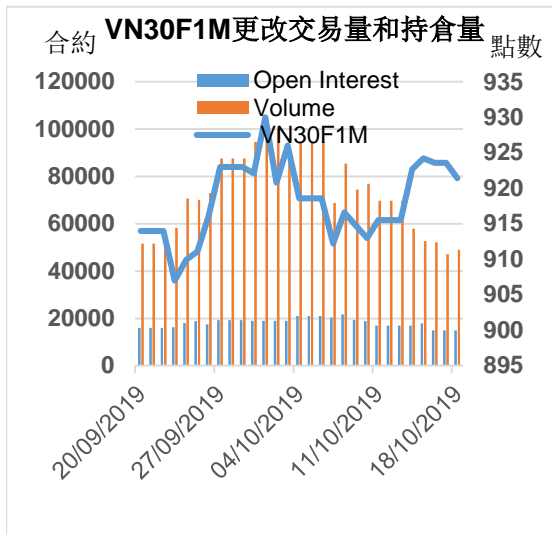
投資策略

- 當天策略 (Intraday)：投資者可以在 VN30F1911 的當前價格範圍內開買口，目標為 918.5-919 點，並在 923 點停損。同時，可在約 918 點開買口，停損於 916 點，目標為 923 點。
- 主要短期趨勢策略 (Daiy)：短期投資者應繼續限制投資，直到趨勢更加明確。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	偏斜	下跌
支撐 1	911	918
支撐 2	900	916
阻力 1	935	923
阻力 2	940	926



源自：Bloomberg - YSVN



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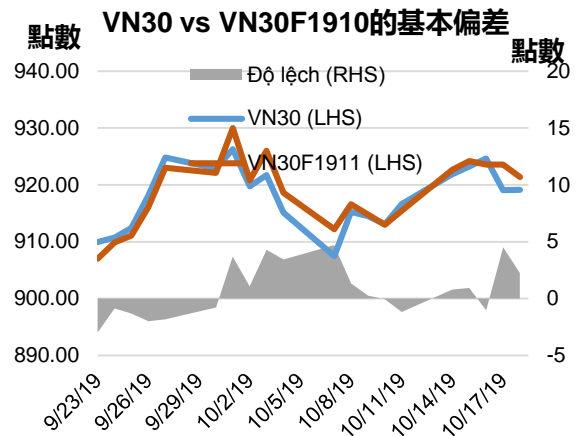
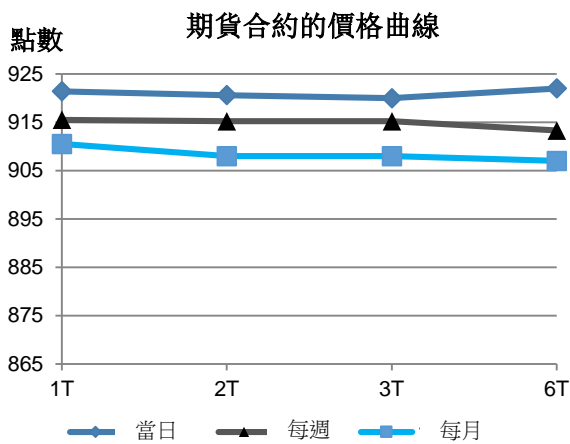
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期貨合約

	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	919.1	0.0	0.0%	0				
VN30F1910	921.4	-2.9	-0.3%	49,030	-6.05%	927	21/11/2019	33
VN30F1911	920.6	-1.5	-0.2%	253	-94.68%	933	19/12/2019	61
VN30F1912	920.0	-3.3	-0.4%	169	503.57%	954	19/03/2020	152
VN30F2003	922.0			169	604.17%	976	18/06/2020	243



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	1.06	MSN	-0.65
FPT	0.30	MBB	-0.38
EIB	0.29	VPB	-0.24
VHM	0.25	STB	-0.24
VJC	0.23	BID	-0.17

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	1.22	BID	-1.72
VNM	1.15	CTG	-1.37
DPM	1.01	MSN	-1.30
FPT	0.71	SSI	-1.17
REE	0.68	STB	-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%	40,100	137,090	19.2	2.5	1,316	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	87,300	6,660	6.4	0.8	71	49%	162,000	87,000
CTG	越南工商股份銀行	金融	1.0%	21,600	80,426	14.7	1.1	2,678	30%	25,500	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	71,400	50,043	47.4	3.3	174	25%	104,000	70,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.4%	14,950	5,850	17.5	0.8	409	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,550	20,347	38.1	1.3	113	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,100	38,730	13.1	2.9	1,730	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	101,000	193,309	16.7	4.3	304	4%	116,500	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,400	7,839	14.0	1.3	604	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,950	27,419	9.6	1.8	1,524	24%	37,150	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	21,400	59,087	7.8	1.3	5,213	38%	31,654	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	23,000	52,497	7.7	1.6	4,905	22%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.4%	76,000	88,840	23.0	2.8	455	40%	92,000	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	122,900	54,412	15.6	5.2	822	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	60,100	55,920	16.8	2.8	443	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	82,400	18,339	17.0	4.5	639	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	36,750	11,394	7.0	1.2	1,040	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	25,450	14,445	70.9	2.4	14,855	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.7%	252,100	161,667	37.4	9.2	23	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%	18,700	10,972	42.1	1.7	1,362	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	1,693	57%	30,800	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,800	19,479	7.0	0.7	3,600	13%	13,850	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	24,400	85,317	9.7	1.5	2,156	23%	29,200	19,900
VCB	越南外商貿易股份銀行	金融	3.8%	85,000	315,255	18.0	4.1	815	24%	86,400	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	87,000	291,408	19.3	6.7	539	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	117,000	391,474	71.2	4.7	395	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	139,100	72,866	14.1	5.4	662	20%	140,600	107,300
VNM	越南牛奶股份公司	必需消費品	10.2%	132,500	230,733	24.2	8.1	813	59%	152,600	111,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	22,400	55,031	7.5	1.4	2,489	23%	24,250	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,900	74,289	30.9	2.6	1,974	31%	39,950	26,700



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