

當日期貨市場：在約 918 點建立良好價格背景

2019/10/23

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	919.5	0.3	42,755	21/11
VN30F1912	918.8	-0.7	35	19/12
VN30F2003	918.5	0.6	10	19/03
VN30F2006	918.2	-0.1	13	18/06

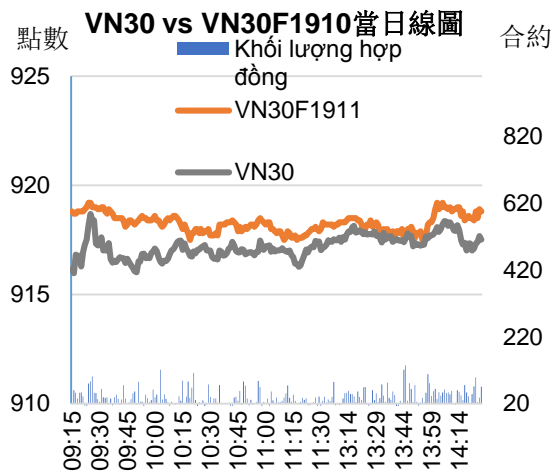
源自：Bloomberg - YSVN

技術信號

- VN30F1911 第二次重新測試並在尾盤恢復良好在約 918 點。因此，約 918 點的價格正在形成並以雙底圖表形態鞏固漲勢。
- 當價格以上漲三角形的形式波動時，VN30F1911 有望在恢復節奏可恢復到 923-925 點區。

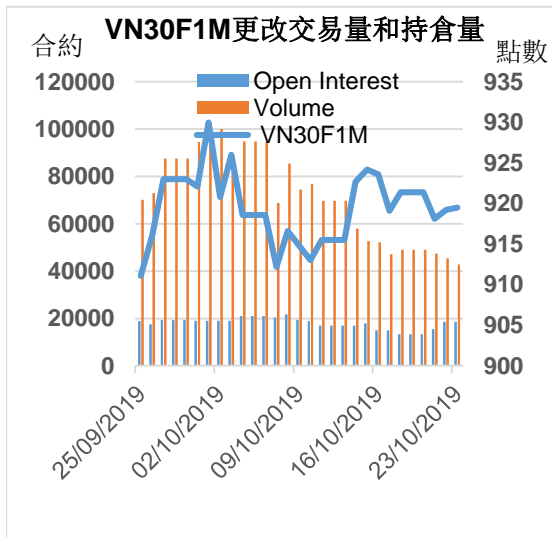
投資策略

- 當天策略 (Intraday)：預計恢復節奏將在約 921-922 點遇到阻力，VN30F1911 將需要修正才能繼續恢復。因此，投資者可以在修正期間 (918.5-919.5 點) 開買口，目標為 922-923 點，並在 917.5 點停損。
- 主要短期趨勢策略 (Daily)：趨勢仍處於橫盤狀態，短期投資者應集中在盤中的交易。



源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	橫盤	上漲
支撐 1	911	918
支撐 2	900	916
阻力 1	935	923
阻力 2	940	925



源自：Bloomberg - YSVN



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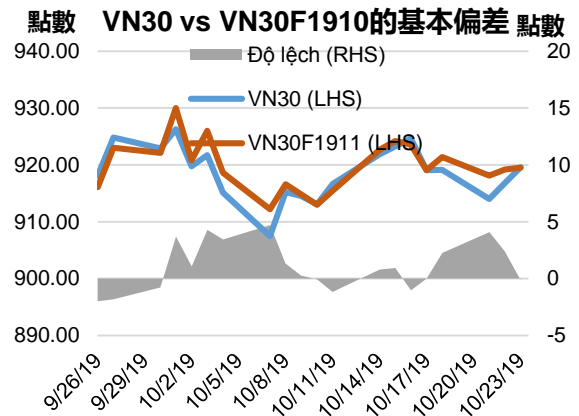
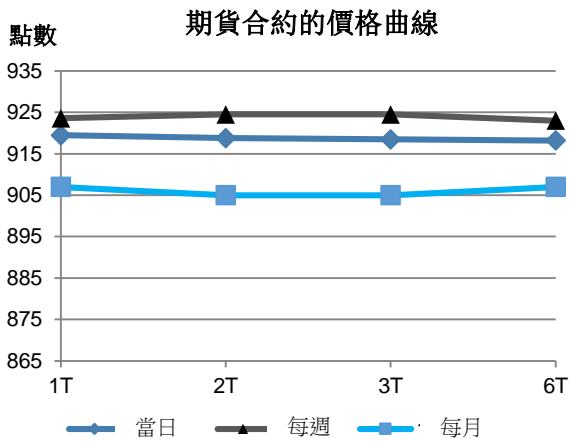
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期貨合約

	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	919.6	2.8	0.3%	0				
VN30F1911	919.5	0.3	0.0%	42,755	-5.75%	926	21/11/2019	30
VN30F1912	918.8	-0.7	-0.1%	35	-79.65%	933	19/12/2019	58
VN30F2003	918.5	0.6	0.1%	10	-79.17%	954	19/03/2020	149
VN30F2006	918.2	-0.1	0.0%	13	-68.29%	976	18/06/2020	240



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
MSN	0.91	TCB	-0.16
VPB	0.60	EIB	-0.15
HPG	0.58	VNM	-0.14
HDB	0.29	CTG	-0.06
GMD	0.26	PNJ	-0.05

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
GMD	2.62	ROS	-0.78
DPM	2.13	CTG	-0.69
MSN	1.88	EIB	-0.60
SBT	1.36	SSI	-0.48
HPG	1.16	PNJ	-0.24



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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	1,292	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.5%	83,000	6,332	8.4	0.8	59	49%	162,000	82,000
CTG	越南工商股份銀行	金融	1.0%	21,450	79,867	14.6	1.1	2,594	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	70,800	49,623	47.0	3.2	161	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,400	5,635	22.2	0.7	419	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,500	20,286	38.0	1.3	102	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	56,400	38,255	13.0	2.9	1,716	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	101,200	193,692	17.2	4.3	296	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	27,400	8,136	14.5	1.3	599	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	28,250	27,713	9.8	1.8	1,522	24%	36,500	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	21,850	60,329	7.9	1.4	4,977	37%	30,962	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	22,900	52,269	7.7	1.5	4,782	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.4%	75,800	88,606	22.9	2.8	439	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%	123,200	54,545	15.6	5.2	795	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	60,500	56,292	16.9	2.8	437	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	82,800	18,428	17.1	4.5	645	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	36,300	11,255	6.9	1.2	1,027	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	25,500	14,474	71.0	2.4	15,584	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%	252,000	161,603	37.4	9.2	22	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%	18,600	10,913	41.8	1.7	1,362	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	20,800	10,568	12.0	1.1	1,651	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	11,000	19,840	7.1	0.8	3,505	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,950	83,743	9.5	1.5	2,083	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.8%	85,300	316,367	16.2	3.9	792	24%	86,400	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	85,900	287,723	19.1	6.7	521	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	117,100	391,809	71.3	4.7	388	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	144,000	75,433	14.6	5.6	655	20%	144,400	107,300
VNM	越南牛奶股份公司	必需消費品	10.1%	132,300	230,384	24.2	8.1	835	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	22,150	54,417	6.6	1.3	2,650	23%	23,100	17,500
VRE	Vincom Retail 股份公司	房地產	2.2%	32,250	75,104	31.2	2.6	1,991	31%	39,950	26,700



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