

當日期貨市場：在約 921-927 點內波動

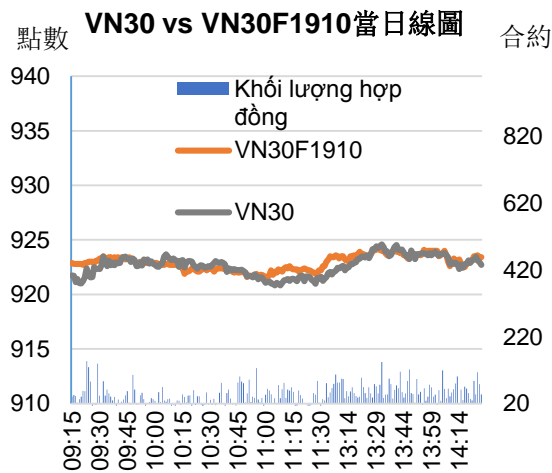
2019/10/15

合約走勢

收盤 +/- 成交量 到期日

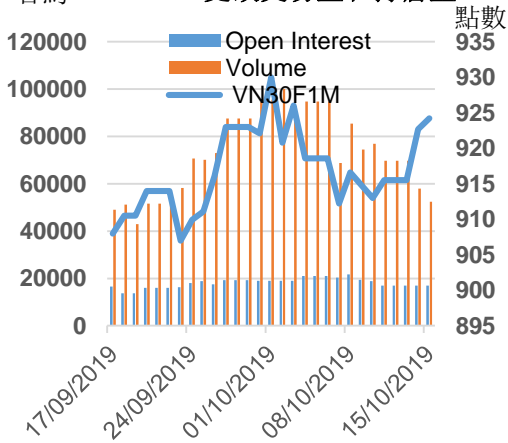
單位	點數	點數	合約	日期
VN30F1910	924.2	1.5	52,361	17/10
VN30F1911	925.5	1.5	2149	21/11
VN30F1912	923.1	2.1	19	19/12
VN30F2003	923.0	1.9	24	19/03

源自：Bloomberg - YSVN



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合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

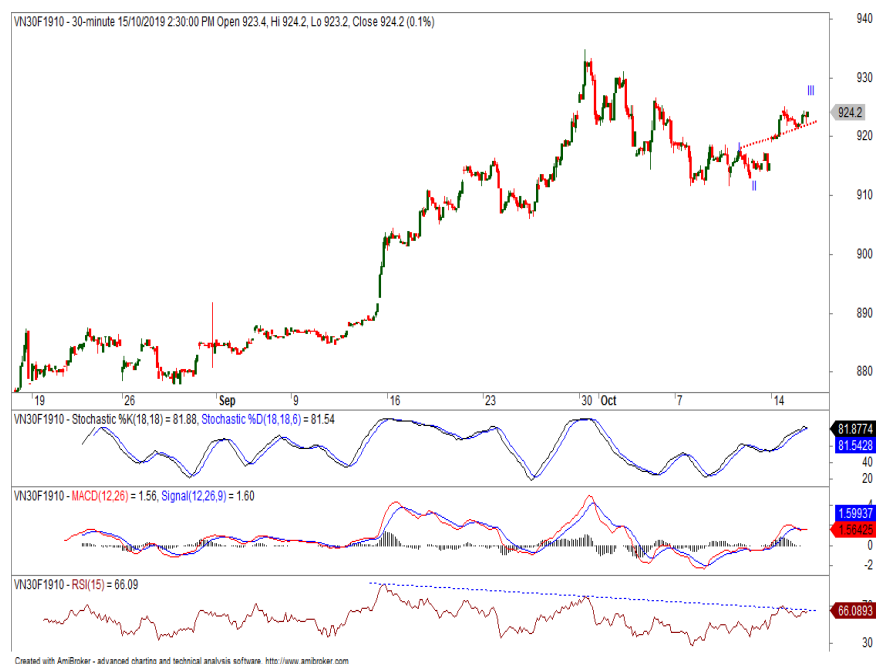
技術信號

- VN30F1910 波動的範圍比較窄，但仍支撐在 921-922 點內。10 月合約的價格走勢圖短期維持上漲趨勢，阻力位於 925-927 點。
- Stochastic 指標 (18,18,6) 已回到超買區域，而 RSI 在短期內也有可能貶值，上漲勢頭不會太強。因此，10 月份的合約價格走勢圖將在 921-927 點之間波動。此外，10 月合約將於本週四到期，因此它將與 VN30 指數相近。

投資策略

- 當天策略 (Intraday)：投資者在 921-927 地區交易。具體：VN30F1910 接近 927 點開賣口，停損在 929，目標為 923。當價格修正到 922-923 點，目標為 925-926 點，停損在 918.5 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	VN30F1909-Daily	VN30F1909-15m
短期	橫過	上漲
支撐 1	906	922
支撐 2	900	920
阻力 1	935	926
阻力 2	940	930



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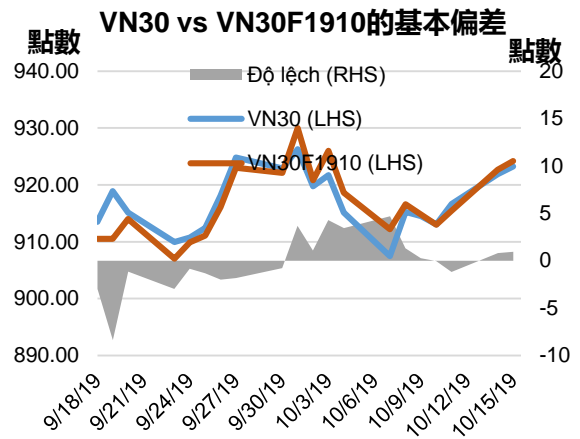
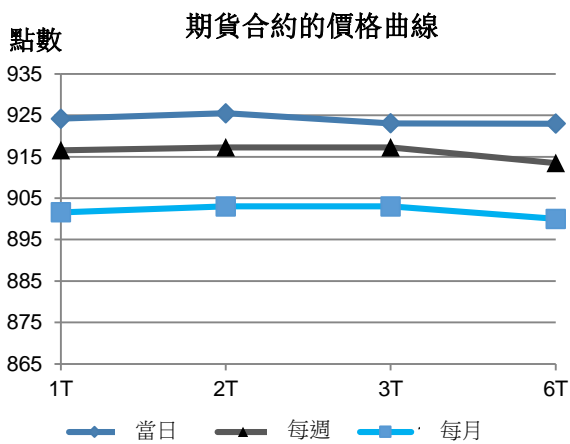
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期貨合約

	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	923.3	1.4	0.1%	0				
VN30F1910	924.2	1.5	0.2%	52,361	-9.62%	924	17/10/2019	3
VN30F1911	925.5	1.5	0.2%	2,149	-10.01%	932	21/11/2019	38
VN30F1912	923.1	2.1	0.2%	19	-80.61%	938	19/12/2019	66
VN30F2003	923.0	1.9	0.2%	24	-78.95%	960	19/03/2020	157



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
TCB	1.11	VHM	-0.74
MSN	1.04	HPG	-0.23
VPB	0.60	FPT	-0.23
MWG	0.32	VNM	-0.21
VIC	0.24	MBB	-0.19

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
DPM	4.79	VHM	-1.71
MSN	2.09	REE	-0.79
TCB	1.46	GAS	-0.78
VPB	1.12	GMD	-0.75
MWG	0.64	SSI	-0.69



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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%	41,400	141,535	19.8	2.6	1,369	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	89,800	6,851	6.6	0.9	75	49%	162,000	88,800
CTG	越南工商股份銀行	金融	1.0%	21,700	80,798	14.8	1.1	2,677	30%	25,700	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	71,600	50,183	47.6	3.3	177	25%	104,000	70,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.4%	15,300	5,987	17.9	0.8	393	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,700	20,532	38.5	1.3	112	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,400	38,933	13.2	2.9	1,744	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	16.7	4.3	306	4%	120,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	26,400	7,839	14.0	1.3	619	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	28,300	27,762	9.8	1.8	1,509	24%	37,400	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	21,350	58,949	7.7	1.3	5,237	38%	31,731	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	23,350	53,296	7.8	1.6	4,926	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.5%	78,200	91,412	23.7	2.9	453	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%	125,500	55,563	15.9	5.3	848	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	62,100	57,781	17.3	2.9	448	7%	74,700	53,700
PNJ	Phu Nhuận (富潤) 珠寶股份公司	非必需消費品	2.2%	80,000	17,805	16.9	4.4	640	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,700	11,689	7.2	1.2	1,045	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	25,650	14,559	71.4	2.5	14,333	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%	256,800	164,681	38.1	9.4	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%	18,800	11,031	34.7	1.7	1,380	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,600	10,974	10.8	1.2	1,688	57%	30,950	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	11,050	19,930	9.2	0.8	3,617	13%	13,900	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	24,250	84,792	9.6	1.5	2,162	23%	29,300	19,900
VCB	越南外商貿易股份銀行	金融	3.8%	85,200	315,996	18.0	4.1	838	24%	86,000	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	86,400	289,398	19.2	6.7	541	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	118,400	396,159	72.0	4.8	402	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	139,600	73,128	14.2	5.4	674	20%	142,000	107,300
VNM	越南牛奶股份公司	必需消費品	9.8%	128,300	223,419	23.5	7.9	784	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.9%	22,550	55,400	7.5	1.4	2,409	23%	24,300	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,850	74,173	30.8	2.6	1,985	32%	39,950	26,700



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