

## 當日期貨市場：10月期貨合約到期

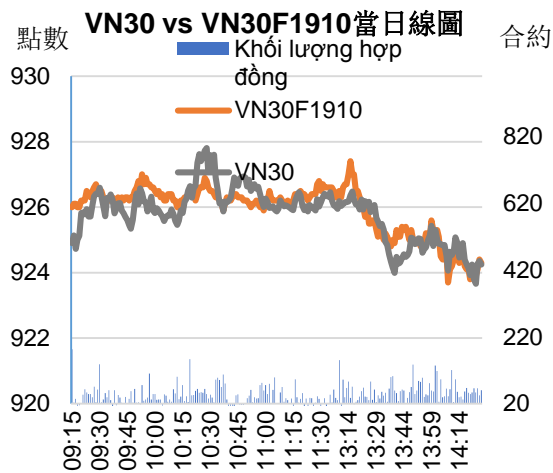
2019/10/16

### 合約走勢

收盤 +/- 成交量 到期日

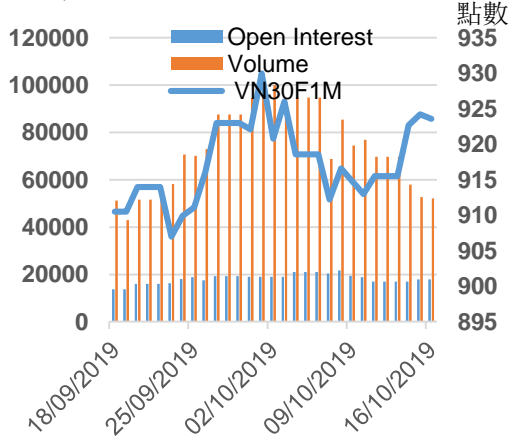
單位	點數	點數	合約	日期
VN30F1910	923.6	-0.6	52,186	17/10
VN30F1911	924.5	-1.0	4753	21/11
VN30F1912	922.9	-0.2	28	19/12
VN30F2003	923.0	0.0	24	19/03

源自：Bloomberg - YSVN



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### 合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

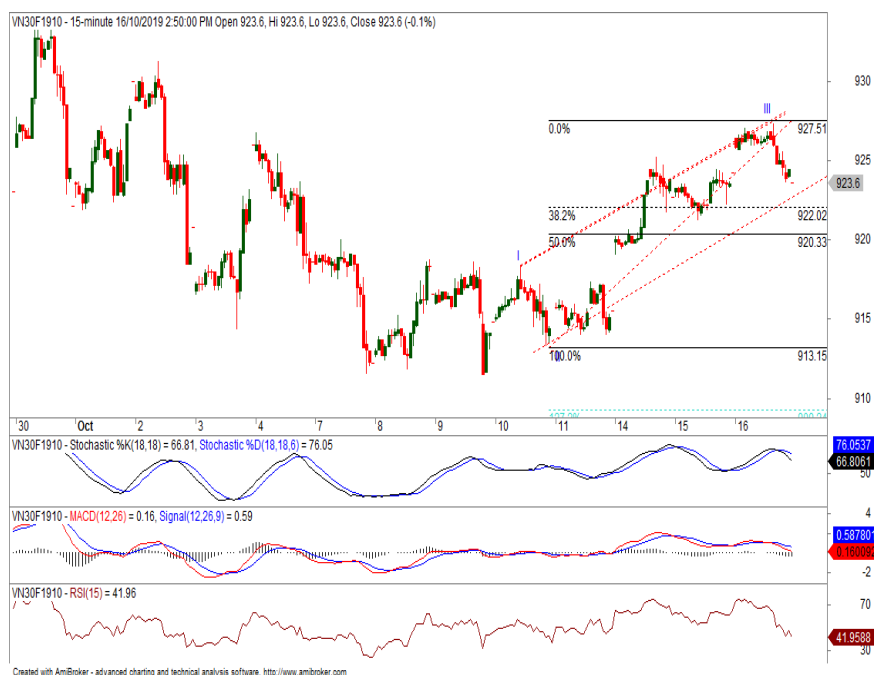
### 技術信號

- VN30F1910 達到了 927 點的短期阻力，並形成了短期修正節奏。MACD，Stochastic Oscillator (18,18,6) 指標在均 30 分鐘框架內指出下跌的信號時，賣壓可能將在下一交易日維持。
- 但是，我們仍然認為，這是技術上的修正，支持位在 922-923.5 點內，相當於假設價格通道的下限和 38.2%Fibo。VN30F1910 期待可在 922-928 點之間波動。

### 投資策略

- 當天策略 (Intraday)：投資者可在 VN30F1910（或由於 VN30F1910 到期而又變為 VN30F1911）於 922-923.5 點開買口，目標為 925.5-927 點，當價格跌破 921 點時停損。
- 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	VN30F1910-Daily	VN30F1910-1H
短期	橫過	上漲
支撐 1	911	923
支撐 2	900	920
阻力 1	935	926
阻力 2	940	928



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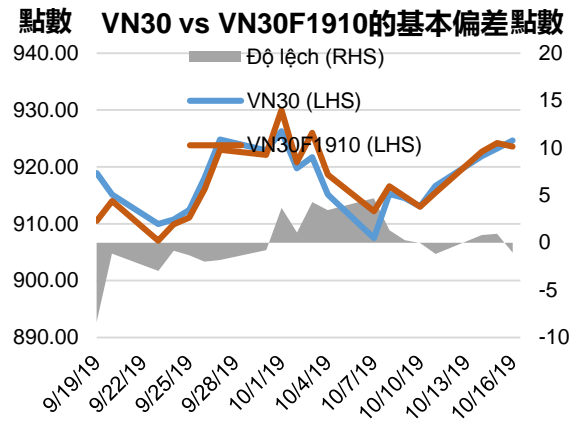
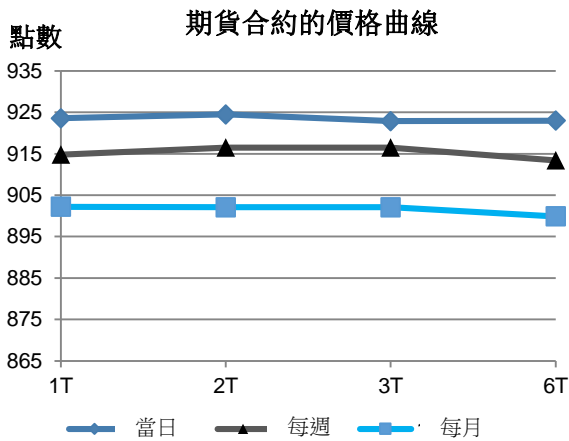
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期貨合約

	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	924.6	1.4	0.1%	0				
VN30F1910	923.6	-0.6	-0.1%	52,186	-0.90%	925	17/10/2019	2
VN30F1911	924.5	-1.0	-0.1%	4,753	121.17%	933	21/11/2019	37
VN30F1912	922.9	-0.2	0.0%	28	47.37%	940	19/12/2019	65
VN30F2003	923.0	0.0	0.0%	24	0.00%	961	19/03/2020	156



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	1.48	MSN	-0.26
TCB	0.63	VIC	-0.24
PNJ	0.47	VJC	-0.23
VCB	0.37	MWG	-0.16
CTG	0.08	REE	-0.15

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
PNJ	2.38	REE	-1.72
VNM	1.64	DPM	-1.31
VCB	1.06	CTD	-0.89
CTG	0.92	BID	-0.60
TCB	0.82	MSN	-0.51



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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%	41,150	140,680	19.7	2.6	1,358	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	89,000	6,790	6.6	0.8	75	49%	162,000	88,800
CTG	越南工商股份銀行	金融	1.0%	21,900	81,543	14.9	1.1	2,674	30%	25,700	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	71,800	50,324	47.7	3.3	176	25%	104,000	70,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.4%	15,100	5,909	17.7	0.8	406	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,650	20,470	38.3	1.3	111	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,500	39,001	13.2	2.9	1,728	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	304	4%	119,500	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,400	7,839	14.0	1.3	613	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	28,200	27,664	9.7	1.8	1,508	24%	37,400	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.3%	21,300	58,811	7.7	1.3	5,212	38%	31,731	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	23,300	53,182	7.8	1.6	4,908	22%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.5%	77,800	90,944	23.6	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%	125,100	55,386	15.8	5.3	840	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	62,000	57,688	17.3	2.9	447	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	81,900	18,228	17.3	4.5	633	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,050	11,487	7.0	1.2	1,038	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	25,550	14,502	71.2	2.4	14,446	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%	256,000	164,168	38.0	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%	18,750	11,001	34.6	1.7	1,378	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,550	10,949	10.8	1.2	1,680	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	3,605	13%	13,900	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	24,450	85,492	9.7	1.5	2,167	23%	29,300	19,900
VCB	越南外商貿易股份銀行	金融	3.8%	86,100	319,334	18.2	4.2	835	24%	86,300	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	86,400	289,398	19.2	6.7	543	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	118,000	394,820	71.8	4.8	400	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	139,000	72,814	14.1	5.4	671	20%	140,600	107,300
VNM	越南牛奶股份公司	必需消費品	9.9%	130,400	227,076	23.9	8.0	790	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	22,550	55,400	7.5	1.4	2,427	23%	24,250	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,850	74,173	30.8	2.6	1,991	32%	39,950	26,700



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