

當日期貨市場：雨過天晴

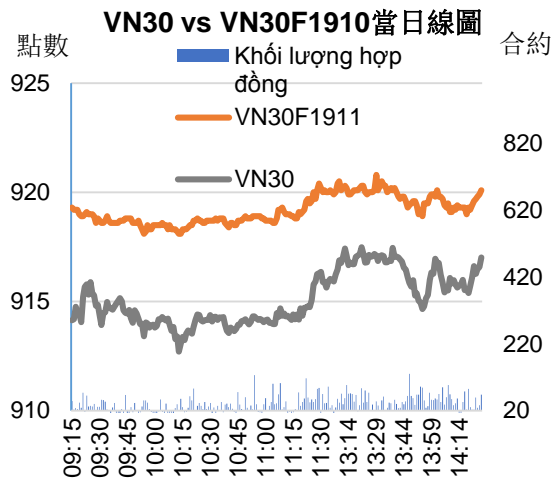
2019/10/22

合約走勢

收盤 +/- 成交量 到期日

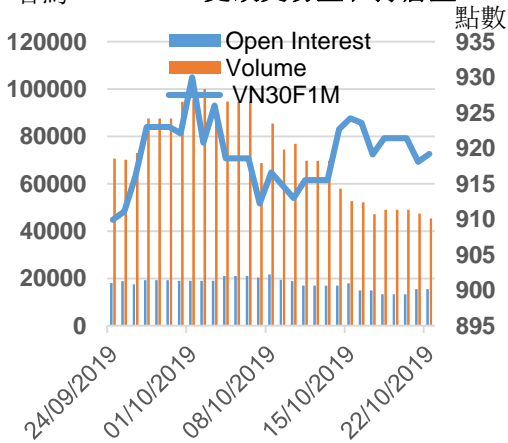
單位	點數	點數	合約	日期
VN30F1911	919.2	1.1	45,364	21/11
VN30F1912	920.2	3.6	172	19/12
VN30F2003	920.6	3.4	48	19/03
VN30F2006	918.3	-2.7	41	18/06

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

- VN30F1911 成功測試了 918 點的支持位，技術指標均發出買進。具體，Stochastic Oscillator (18,18,6) 從超賣區發出買進信號，MACD 指標在 30 分鐘框架被買進時也確認買進信號。
- VN30F1911 在橫盤波動，可能是看漲的三角形形態。因此，價格仍可能在 925-929 的阻力位橫盤並支撐在 916-918 點。

投資策略

- 當天策略 (Intraday)：VN30F1911 的上漲信號已更加清晰，投資者可以在當前價格範圍內開多頭，目標為 923-925 點，並在 917.8 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。

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



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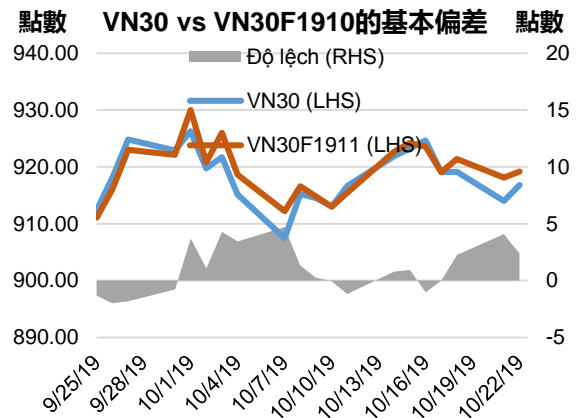
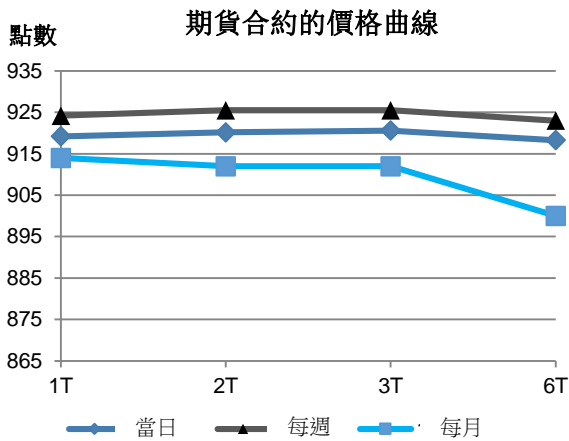
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期貨合約

	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	916.8	2.8	0.3%	0				
VN30F1911	919.2	1.1	0.1%	45,364	-4.20%	924	21/11/2019	31
VN30F1912	920.2	3.6	0.4%	172	-45.05%	930	19/12/2019	59
VN30F2003	920.6	3.4	0.4%	48	200.00%	951	19/03/2020	150
VN30F2006	918.3	-2.7	-0.3%	41	-16.33%	973	18/06/2020	241



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VJC	1.47	VNM	-0.78
HPG	0.92	MSN	-0.39
SAB	0.68	VHM	-0.25
VCB	0.50	VPB	-0.24
MBB	0.38	CTD	-0.17

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
SAB	2.82	DPM	-3.75
VJC	2.79	CTD	-3.38
HPG	1.89	REE	-1.77
BID	1.78	SBT	-1.61
CTG	1.65	VNM	-0.82



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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%	40,000	136,749	19.1	2.5	1,303	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.5%	82,800	6,317	8.4	0.8	59	49%	162,000	82,000
CTG	越南工商股份銀行	金融	1.0%	21,600	80,426	14.7	1.1	2,604	30%	25,000	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	70,500	49,412	46.8	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%	14,100	5,518	21.7	0.7	411	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,600	20,409	38.2	1.3	103	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	56,300	38,187	12.9	2.9	1,719	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	101,400	194,075	16.7	4.4	298	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,700	7,928	14.1	1.3	603	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	1,526	24%	36,850	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	21,600	59,639	7.8	1.4	4,991	38%	31,500	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	22,850	52,154	7.7	1.5	4,823	22%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.3%	74,400	86,970	22.5	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%	123,100	54,501	15.6	5.2	803	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	439	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	83,000	18,473	17.2	4.5	643	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	36,050	11,177	6.9	1.2	1,034	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	25,700	14,587	71.6	2.5	15,434	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%	251,900	161,539	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%	18,350	10,767	41.3	1.7	1,363	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	20,900	10,618	12.0	1.1	1,661	57%	30,700	20,600
STB	西貢商信銀行 (sacombank)	金融	2.9%	11,000	19,840	7.1	0.8	3,501	13%	13,500	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.3%	24,000	83,918	9.5	1.5	2,096	23%	29,200	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	85,400	316,738	16.2	3.9	797	24%	86,400	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	86,000	288,058	19.1	6.7	524	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	116,800	390,805	71.1	4.7	391	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	143,900	75,380	14.6	5.6	658	20%	143,900	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	826	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.7%	21,900	53,803	6.6	1.3	2,591	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	1,999	31%	39,950	26,700



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