

當日期貨市場：接近 928 點阻力位

2019/10/25

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	925.9	0.1	48,835	21/11
VN30F1912	925.6	0.6	88	19/12
VN30F2003	924.9	0.0	23	19/03
VN30F2006	924.0	-2.7	6	18/06

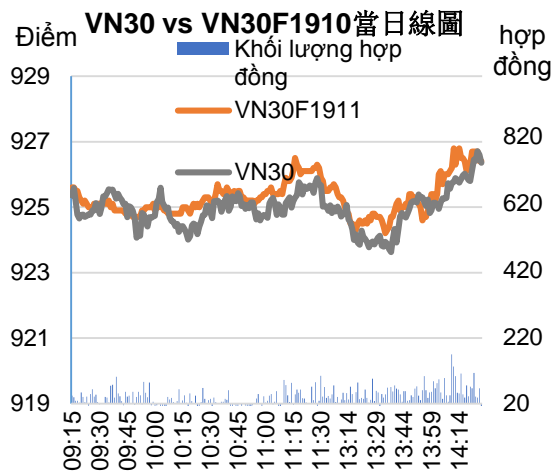
源自：Bloomberg - YSVN

技術信號

- VN30F1911 接近 928 點的舊峰值。RSI 正在形成頂背離，但並不強烈，而 Stochastic (18, 18,6) 在 30 分鐘框架內未顯示賣出信號。因此，VN30F1911 可能會繼續在約 928 點波動。
- ATR 指標從 10 月初以來從最低水平開始上漲，表明積極的劇烈波動可以繼續。

投資策略

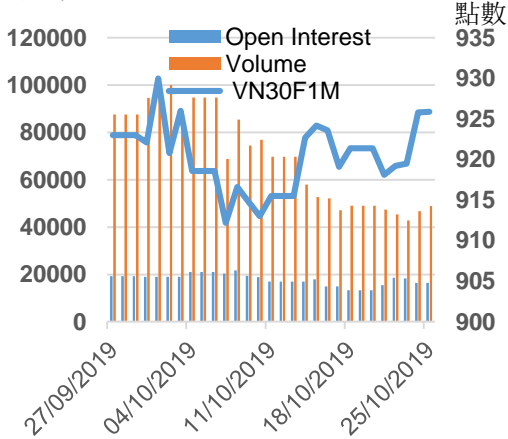
- 當天策略 (Intraday)：由於信號在接近短期阻力區時，在 30 分鐘框架內為上漲，因此投資者仍應在外觀察市場。如果接受交易，可在約 924-925 點開買口，922 停損和目標為 928.5 點。
- 主要短期趨勢策略 (Daily)：趨勢仍處於橫盤狀態，因此投資者應專注在交易期間的策略。



源自：Bloomberg - YSVN

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	橫盤	上漲
支撐 1	911	924
支撐 2	900	922
阻力 1	935	926
阻力 2	940	928

合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN



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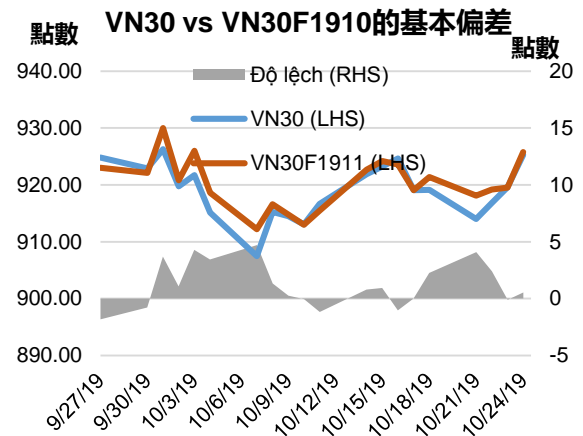
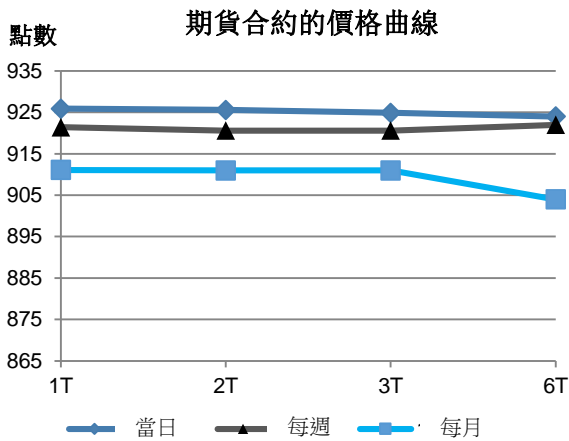
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期貨合約

	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	927.1	1.8	0.2%	0				
VN30F1911	925.9	0.1	0.0%	48,835	4.50%	932	21/11/2019	26
VN30F1912	925.6	0.6	0.1%	88	-39.73%	938	19/12/2019	54
VN30F2003	924.9	0.0	0.0%	23	15.00%	959	19/03/2020	145
VN30F2006	924.0	-2.7	-0.3%	6	-90.32%	981	18/06/2020	236



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	1.34	MSN	-0.65
VPB	0.48	HPG	-0.46
MBB	0.48	HDB	-0.29
VCB	0.46	NVL	-0.21
VJC	0.38	FPT	-0.15

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTG	2.33	DPM	-2.09
VNM	1.43	CTD	-1.56
VCB	1.27	MSN	-1.32
ROS	1.19	HDB	-1.03
SAB	1.19	HPG	-0.91



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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%	40,200	137,432	19.1	2.4	1,231	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.5%	82,000	6,256	8.3	0.8	56	49%	162,000	81,800
CTG	越南工商股份銀行	金融	1.0%	22,000	81,915	15.0	1.1	2,553	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.7%	71,500	50,113	47.5	3.3	160	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,050	5,498	21.6	0.7	418	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	98	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	58,000	39,340	13.3	3.0	1,720	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	102,500	196,180	17.4	4.3	295	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	611	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,900	28,351	10.0	1.8	1,604	24%	35,150	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	21,800	60,191	7.9	1.4	4,919	38%	30,962	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	23,200	53,956	7.1	1.4	4,646	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.3%	74,600	87,203	22.6	2.8	430	40%	92,000	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	127,900	56,626	16.2	5.4	796	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	436	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	83,200	18,517	17.2	4.5	629	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	37,000	11,472	7.0	1.2	1,029	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.6%	25,600	14,531	71.3	2.4	15,978	3%	43,500	24,750
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	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%	18,700	10,972	42.1	1.7	1,361	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,300	10,822	12.3	1.2	1,645	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,900	19,660	7.1	0.7	3,493	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,850	83,478	9.0	1.5	2,058	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	88,000	326,381	16.7	4.0	787	24%	88,500	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	86,000	288,058	19.1	6.7	518	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	117,200	392,144	71.3	4.8	367	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	145,900	76,428	14.8	5.6	654	20%	146,500	107,300
VNM	越南牛奶股份公司	必需消費品	10.1%	134,500	234,215	24.6	8.3	833	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	22,000	54,048	6.6	1.3	2,727	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.2%	32,550	75,803	31.5	2.7	2,015	31%	39,950	26,700



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