

當日期貨市場：定期撮合（ATC）的意外

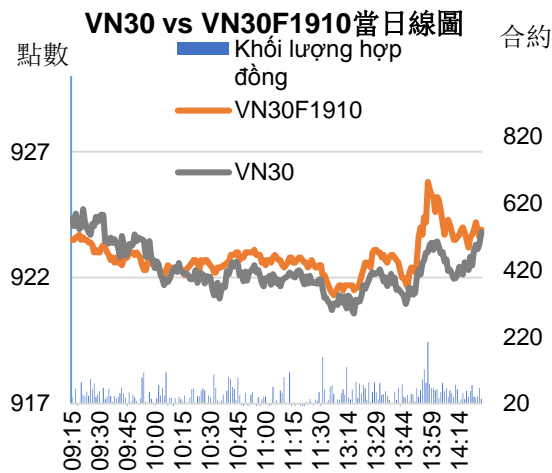
2019/10/17

合約走勢

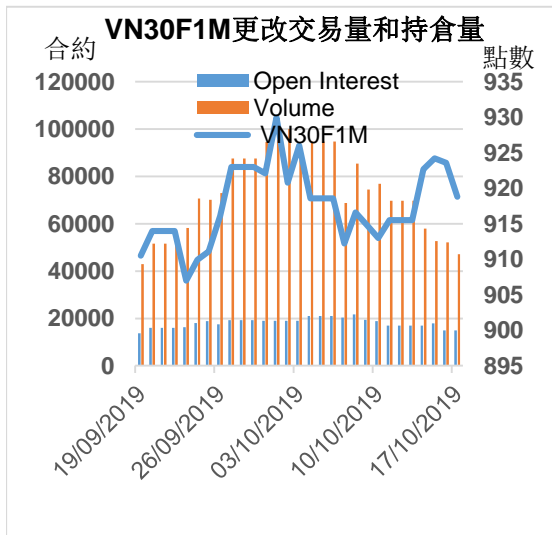
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1910	918.8	-4.8	47,138	17/10
VN30F1911	924.3	-0.2	15860	21/11
VN30F1912	922.1	-0.8	27	19/12
VN30F2003	923.3	0.3	46	19/03

源自：Bloomberg - YSVN



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技術信號

- VN30F1911 繼續在 927-928 點的舊峰值處遇到阻力，並由接近尾盤時於市場的影響而強烈修正。目前，VN30F1911 的價格走勢圖仍在橫盤整理，並依短期下跌線和 922 點的強力支撐位（對應價格線的下限）下進行修正。
- 當 Elliott 和 VN30F1911 的波形在 912 點的第 4 波進行修正時，主要趨勢仍然保持上漲。但價格突破 918.8 點，上漲趨勢就將發生變化。

投資策略

- 當天策略 (Intraday)：投資者在 VN30F1911 約 922 點開買口，925-926 點為目標，並停損在 920 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	VN30F1911-Daily	VN30F1911-1H
短期	橫過	橫過
支撐 1	911	922
支撐 2	900	918
阻力 1	935	928
阻力 2	940	930



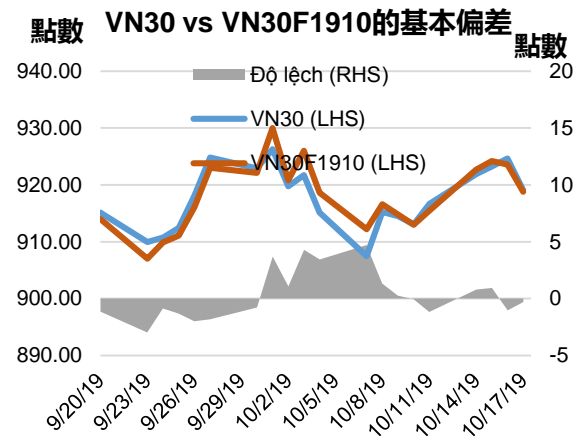
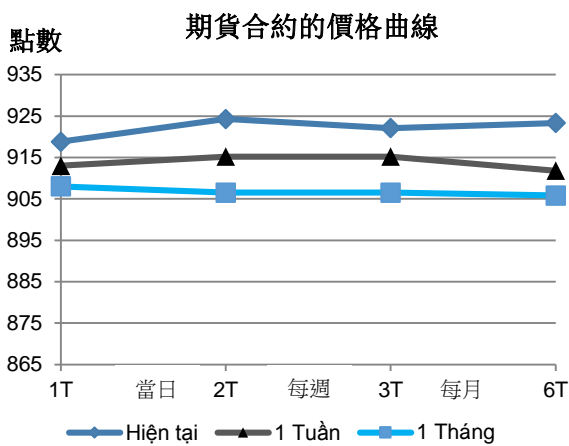
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期貨合約

	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	919.1	-5.5	-0.6%	0				
VN30F1910	918.8	-4.8	-0.5%	47,138	-9.67%	919	17/10/2019	-1
VN30F1911	924.3	-0.2	0.0%	15,860	233.68%	927	21/11/2019	34
VN30F1912	922.1	-0.8	-0.1%	27	-3.57%	933	19/12/2019	62
VN30F2003	923.3	0.3	0.0%	46	91.67%	954	19/03/2020	153



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	0.42	MWG	-0.88
HPG	0.23	NVL	-0.88
PNJ	0.20	FPT	-0.61
VHM	0.05	VIC	-0.59
CTG	0.00	MSN	-0.52

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
PNJ	0.98	NVL	-2.74
HPG	0.47	DPM	-1.99
VNM	0.46	EIB	-1.80
VHM	0.12	MWG	-1.76
CTG	0.00	REE	-1.48



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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%	40,800	139,484	19.5	2.6	1,354	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	88,000	6,714	6.5	0.8	73	49%	162,000	88,000
CTG	越南工商股份銀行	金融	1.0%	21,900	81,543	14.9	1.1	2,707	30%	25,700	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	71,300	49,973	47.4	3.3	175	25%	104,000	70,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.4%	14,800	5,792	17.4	0.7	405	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,350	20,101	37.7	1.3	110	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	56,700	38,458	13.0	2.9	1,723	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	101,000	193,309	16.7	4.3	304	4%	119,500	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,300	7,809	13.9	1.3	608	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,900	27,370	9.6	1.8	1,509	24%	37,400	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	21,400	59,087	7.8	1.3	5,193	38%	31,731	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	23,200	52,953	7.8	1.6	4,906	22%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.5%	77,000	90,009	23.3	2.9	447	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%	122,900	54,412	15.6	5.2	821	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	60,300	56,106	16.8	2.8	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%	82,700	18,406	17.5	4.5	636	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	36,500	11,317	6.9	1.2	1,053	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	14,646	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%	253,000	162,244	37.6	9.3	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	1,371	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,350	10,847	10.7	1.2	1,690	57%	30,950	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,900	19,660	7.1	0.7	3,590	13%	13,900	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	24,400	85,317	9.7	1.5	2,154	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	829	24%	86,400	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	86,500	289,733	19.2	6.7	542	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	117,000	391,474	71.2	4.7	395	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	138,500	72,552	14.1	5.3	667	20%	140,600	107,300
VNM	越南牛奶股份公司	必需消費品	10.1%	131,000	228,120	24.0	8.0	799	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.9%	22,500	55,277	7.5	1.4	2,453	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	1,992	32%	39,950	26,700



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SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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