

當日期貨市場：測試 916-918 點區

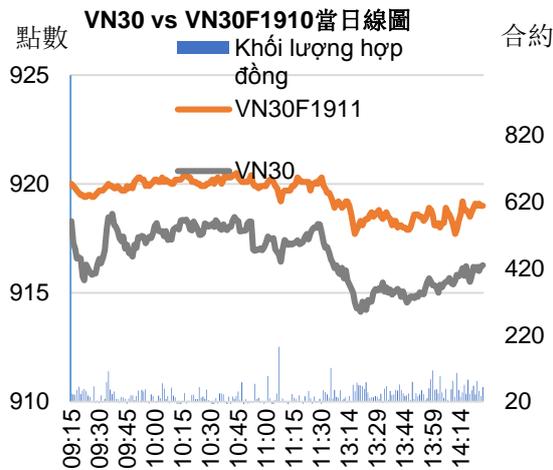
2019/10/21

合約走勢

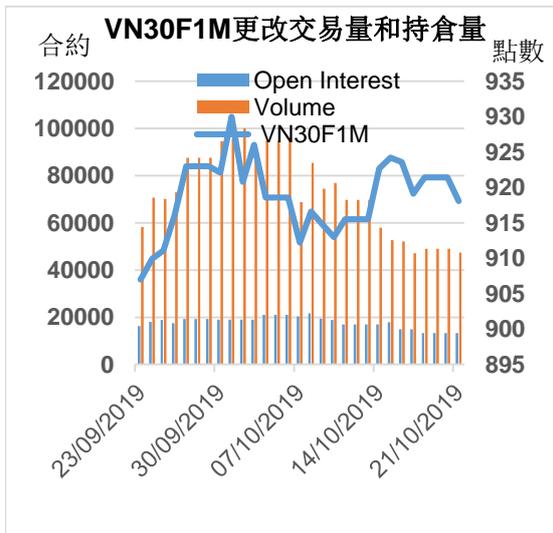
收盤 +/- 成交量 到期日

| 單位 | 點數 | 點數 | 合約 | 日期 |
|-----------|-------|------|--------|-------|
| VN30F1911 | 918.1 | -3.3 | 47,353 | 21/11 |
| VN30F1912 | 916.6 | -4.0 | 313 | 19/12 |
| VN30F2003 | 917.2 | -2.8 | 16 | 19/03 |
| VN30F2006 | 921.0 | -1.0 | 49 | 18/06 |

源自：Bloomberg - YSVN



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技術信號

- VN30F1911 繼續走弱因陷增加。但是，價格走勢圖仍處於 916-918 點的強力支撐位的測試階段，對應於 2019 年 10 月 11 日形成的竭盡缺口。Stochastic Oscillator (18,18,6) 在 30 分鐘框架即將超賣。
- 總體來看，從 2019 年 10 月 1 日起，主要趨勢仍處於橫盤狀態，上限位於約 928-930 點，下限位於約 912-913 點。

投資策略

- 當天策略 (Intraday)：VN30F1911 在 916-918 點的支撐區內。投資者可觀察上述價格區，以有合理的投資策略。
- 主要短期趨勢策略 (Daily)：趨勢仍處於橫盤狀態，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 | 橫盤 | 下跌 |
| 支撐 1 | 911 | 918 |
| 支撐 2 | 900 | 916 |
| 阻力 1 | 935 | 923 |
| 阻力 2 | 940 | 925 |



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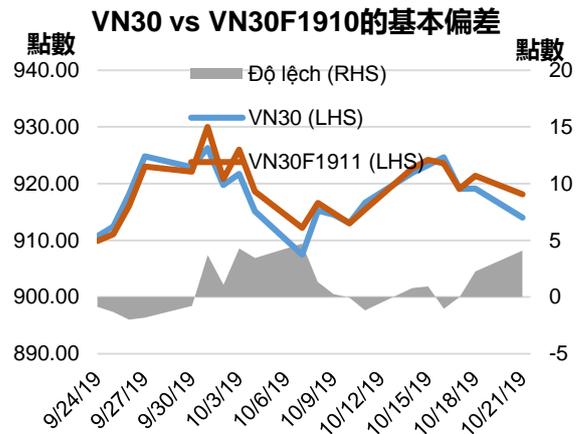
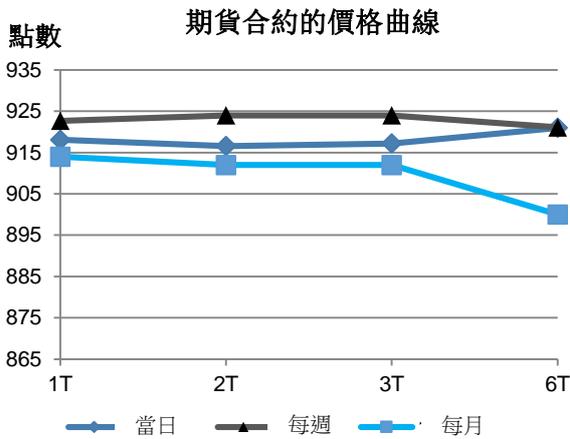
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期貨合約

| | 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 | 914.0 | -5.1 | -0.6% | 0 | | | | |
| VN30F1911 | 918.1 | -3.3 | -0.4% | 47,353 | -3.42% | 921 | 21/11/2019 | 32 |
| VN30F1912 | 916.6 | -4.0 | -0.4% | 313 | 23.72% | 928 | 19/12/2019 | 60 |
| VN30F2003 | 917.2 | -2.8 | -0.3% | 16 | -90.53% | 949 | 19/03/2020 | 151 |
| VN30F2006 | 921.0 | -1.0 | -0.1% | 49 | -71.01% | 970 | 18/06/2020 | 242 |



| 上漲排名/ 前 5 檔 | 影響 點數 | 下跌排名/ 前 5 檔 | 影響 點數 |
|----------------|----------|----------------|----------|
| VNM | 0.78 | TCB | -1.58 |
| STB | 0.36 | VPB | -0.96 |
| VJC | 0.34 | SAB | -0.70 |
| NVL | 0.10 | MBB | -0.67 |
| EIB | 0.07 | MSN | -0.65 |

| 股價上漲 前 5 檔 | % | 股價下跌 前 5 檔 | % |
|---------------|------|---------------|-------|
| STB | 1.39 | SAB | -2.82 |
| VNM | 0.83 | TCB | -2.05 |
| VJC | 0.65 | DPM | -2.01 |
| ROS | 0.59 | BID | -2.00 |
| GMD | 0.38 | CTD | -1.83 |



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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% | 39,300 | 134,356 | 18.8 | 2.5 | 1,311 | 3% | 41,950 | 27,600 |
| CTD | Coteccons 建築股份公司 | 工業 | 0.5% | 85,700 | 6,538 | 6.3 | 0.8 | 69 | 49% | 162,000 | 85,700 |
| CTG | 越南工商股份銀行 | 金融 | 1.0% | 21,250 | 79,122 | 14.5 | 1.1 | 2,656 | 30% | 25,000 | 17,700 |
| BVH | Bao Viet (保越) 集團 | 金融 | 0.8% | 70,800 | 49,623 | 47.0 | 3.2 | 168 | 25% | 104,000 | 70,500 |
| DPM | 油氣化學原料 - 化肥股份公司 | 原材料 | 0.3% | 14,650 | 5,733 | 17.2 | 0.7 | 408 | 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 | 112 | 30% | 19,100 | 13,100 |
| FPT | FPT 發展投資工藝股份公司 | CNTT | 4.7% | 56,500 | 38,323 | 13.0 | 2.9 | 1,732 | 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 | 299 | 4% | 114,900 | 82,400 |
| GMD | Gemadept 運輸股份公司 | 工業 | 1.1% | 26,500 | 7,869 | 14.0 | 1.3 | 602 | 49% | 29,900 | 23,800 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 2.9% | 28,000 | 27,468 | 9.7 | 1.8 | 1,515 | 24% | 36,850 | 24,450 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 5.4% | 21,200 | 58,535 | 7.7 | 1.3 | 5,165 | 38% | 31,500 | 20,300 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.7% | 22,650 | 51,698 | 7.6 | 1.5 | 4,836 | 22% | 23,750 | 16,713 |
| MSN | Masan 集團股份公司 | 必需消費品 | 5.3% | 75,000 | 87,671 | 22.7 | 2.8 | 454 | 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 | 818 | 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 | 443 | 7% | 74,700 | 53,700 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 2.2% | 82,000 | 18,250 | 16.9 | 4.4 | 641 | 49% | 89,300 | 64,800 |
| REE | 冷機電股份公司 | 工業 | 1.0% | 36,700 | 11,379 | 7.0 | 1.2 | 1,037 | 49% | 40,150 | 29,450 |
| ROS | FLC Faros 建築股份公司 | 工業 | 0.7% | 25,600 | 14,531 | 71.3 | 2.4 | 15,058 | 3% | 43,500 | 24,850 |
| SAB | Sai Gon (西貢) 飲料-酒-啤酒股份公司 | 必需消費品 | 2.6% | 245,000 | 157,114 | 36.4 | 9.0 | 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% | 18,650 | 10,943 | 41.9 | 1.7 | 1,361 | 6% | 21,557 | 15,400 |
| SSI | SSI 西貢證券股份公司 | 金融 | 1.0% | 20,800 | 10,568 | 12.0 | 1.1 | 1,656 | 57% | 30,700 | 20,600 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 2.9% | 10,950 | 19,750 | 7.1 | 0.8 | 3,530 | 13% | 13,500 | 10,000 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 8.3% | 23,900 | 83,569 | 9.5 | 1.5 | 2,133 | 23% | 29,200 | 19,900 |
| VCB | 越南外商貿易股份銀行 | 金融 | 3.8% | 84,200 | 312,287 | 17.8 | 4.1 | 810 | 24% | 86,400 | 51,000 |
| VHM | Vinhomes 股份公司 | 房地產 | 4.6% | 86,500 | 289,733 | 19.2 | 6.7 | 532 | 15% | 96,700 | 60,000 |
| VIC | Vingroup 集團股份公司 | 房地產 | 7.5% | 116,900 | 391,140 | 71.1 | 4.7 | 396 | 15% | 126,500 | 89,800 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 5.8% | 140,000 | 73,337 | 14.2 | 5.4 | 659 | 20% | 141,300 | 107,300 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 10.3% | 133,600 | 232,648 | 24.4 | 8.2 | 815 | 59% | 152,600 | 111,500 |
| VPB | Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 5.8% | 22,000 | 54,048 | 7.4 | 1.4 | 2,529 | 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 | 1,984 | 31% | 39,950 | 26,700 |



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BUY: We have a positive 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 add to their position.

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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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