

當日期貨市場：出現負面信號

2019/8/27

合約走勢				
單位	收盤	+/-	成交量	到期日
VN30F1909	881.0	-4.5	60,271	19/09
VN30F1910	878.9	-3.3	383	17/10
VN30F1912	878.3	-2.8	37	19/12
VN30F2003	878.0	-4.0	23	19/03

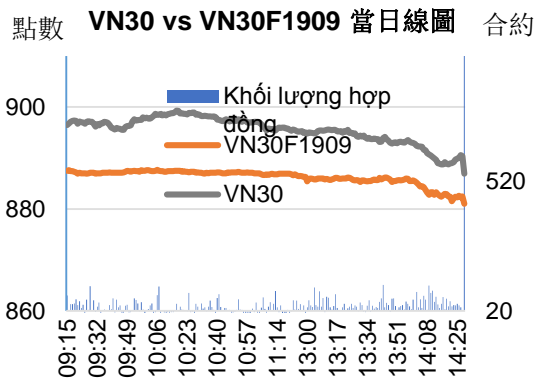
源自：Bloo

技術信號

- 當接近 887 - 888 點區間時，VN30F1909 再次快速調整。同時，價格線收於 882 點的邊界區附近，相對於接近上漲的三角形格局之下。此信號表示上述模式不再有效。當價格未超越 881-882 點以上時，調整風險處於高位。
- 當 MACD 正在以擴展的 MACD Histogram 賣出時，技術指標處於負面狀態。

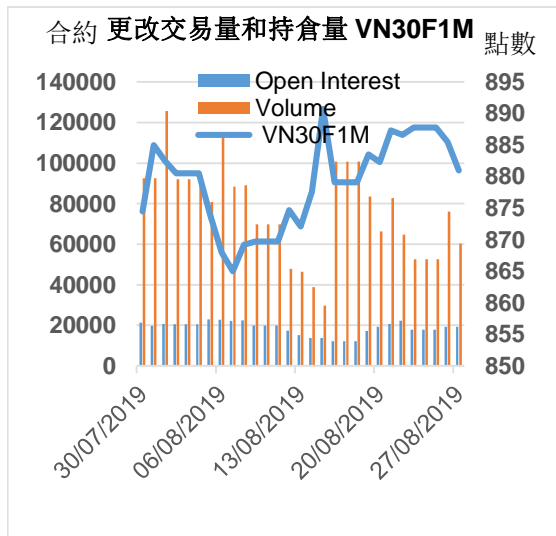
技術信號

- 當日策略 (Intraday)：正有信號支持賣出。在 882 - 882.5 點區間開短期賣口，高於 884 點時停損，目標為 878 - 880 點。
- 短期內的主要趨勢策略 (Daily)：在 882 點附近考慮賣出，高於 888 點時停損，目標為 860 - 870 點。



源自：Bloomberg - YSVN

趨勢	VN30F1909-Daily	VN30F1909-1H
短期	持平	上漲
支撐 1	880	880
支撐 2	860	878
阻力 1	890	883
阻力 2	910	888



源自：Bloomberg - YSVN

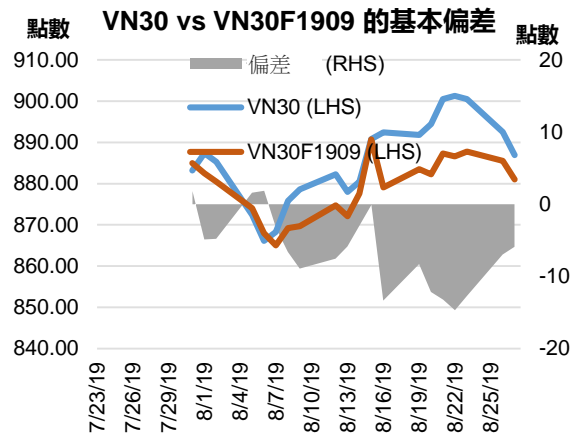
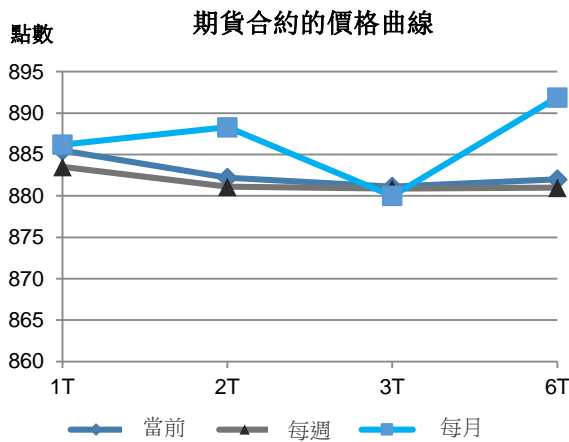


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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	886.9	-5.6	-0.6%	0				
VN30F1909	881.0	-4.5	-0.5%	60,271	-20.86%	890	19/09/2019	25
VN30F1910	878.9	-3.3	-0.4%	383	-10.93%	893	17/10/2019	53
VN30F1912	878.3	-2.8	-0.3%	37	-62.63%	902	19/12/2019	116
VN30F2003	878.0	-4.0	-0.5%	23	-57.41%	914	19/03/2020	207



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	0.72	VIC	-1.35
TCB	0.63	VNM	-1.06
EIB	0.44	MWG	-0.96
VHM	0.34	HPG	-0.92
VJC	0.23	FPT	-0.68

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	1.78	NVL	-2.10
VPB	1.49	MWG	-2.06
TCB	0.94	VIC	-1.84
VHM	0.81	HPG	-1.75
HDB	0.76	FPT	-1.68



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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%	37,500	128,202	17.8	2.4	1,126	3%	38,400	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	97,000	7,409	7.2	0.9	100	49%	170,000	96,600
CTG	越南工商股份銀行	金融	0.9%	20,300	75,585	13.8	1.1	2,828	30%	28,300	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	77,000	53,968	51.2	3.5	233	26%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	13,450	5,263	15.8	0.7	554	20%	23,700	13,400
EIB	越南進出口貿易股份銀行	金融	2.8%	17,150	21,085	47.4	1.4	221	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.5%	52,800	35,813	12.1	2.7	1,459	49%	55,100	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	101,900	195,032	16.8	4.4	282	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.2%	27,900	8,284	14.8	1.4	508	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,500	25,996	9.1	1.7	1,318	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	22,400	61,848	7.7	1.4	5,375	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	23,300	49,242	7.2	1.5	3,118	20%	24,400	18,050
MSN	Masan 集團股份公司	必需消費品	5.5%	75,000	87,671	22.7	2.8	424	40%	97,200	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	114,000	50,466	14.4	4.8	829	49%	122,400	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	60,700	56,478	17.0	2.8	524	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	83,200	18,526	17.6	4.5	611	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	36,500	11,317	6.9	1.2	789	49%	38,200	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	27,000	15,325	75.2	2.6	10,963	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	3.0%	270,100	173,210	40.1	9.9	32	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%	15,900	8,350	29.3	1.4	1,423	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,400	10,896	10.7	1.2	1,216	58%	33,800	20,750
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,450	18,848	8.7	0.7	3,022	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	21,450	75,002	8.5	1.3	2,041	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	76,500	283,729	16.2	3.7	788	24%	82,500	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	86,600	290,068	19.2	6.7	831	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	8.1%	122,500	409,877	73.2	5.0	401	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.6%	132,600	71,818	13.5	5.1	665	19%	158,000	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	119,000	207,224	21.8	7.3	730	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	20,400	50,118	6.8	1.3	1,757	23%	27,150	17,500
VRE	Vincom Retail 股份公司	房地產	2.4%	34,500	80,344	33.4	2.8	1,476	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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