

當日期貨市場：9月份的合約到期

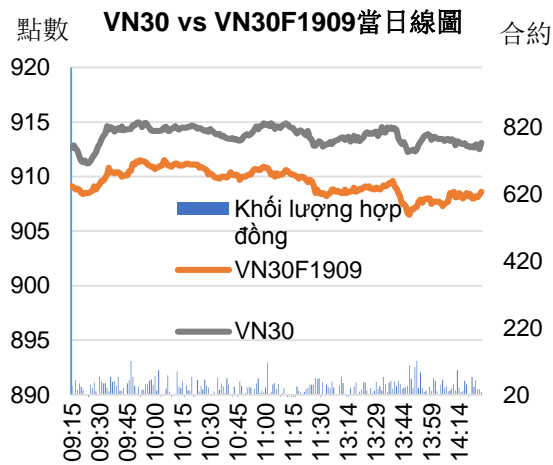
2019/9/18

合約走勢

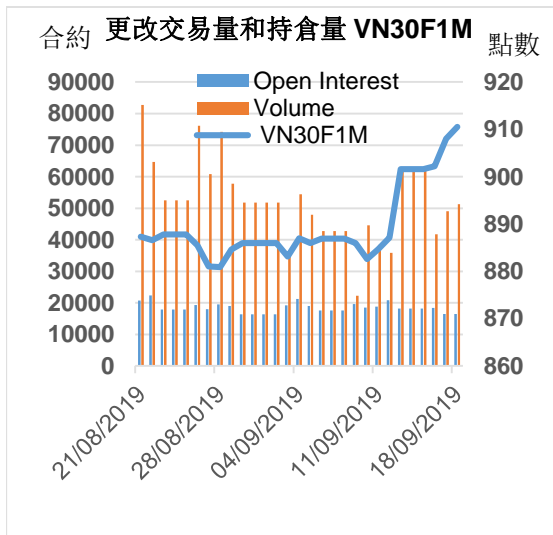
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1909	910.5	2.5	51,253	19/09
VN30F1910	908.0	1.5	12577	17/10
VN30F1912	907.0	1.2	269	19/12
VN30F2003	907.7	1.3	491	19/03

Nguồn: Bloomberg – YSVN



源自: Bloomberg – YSVN



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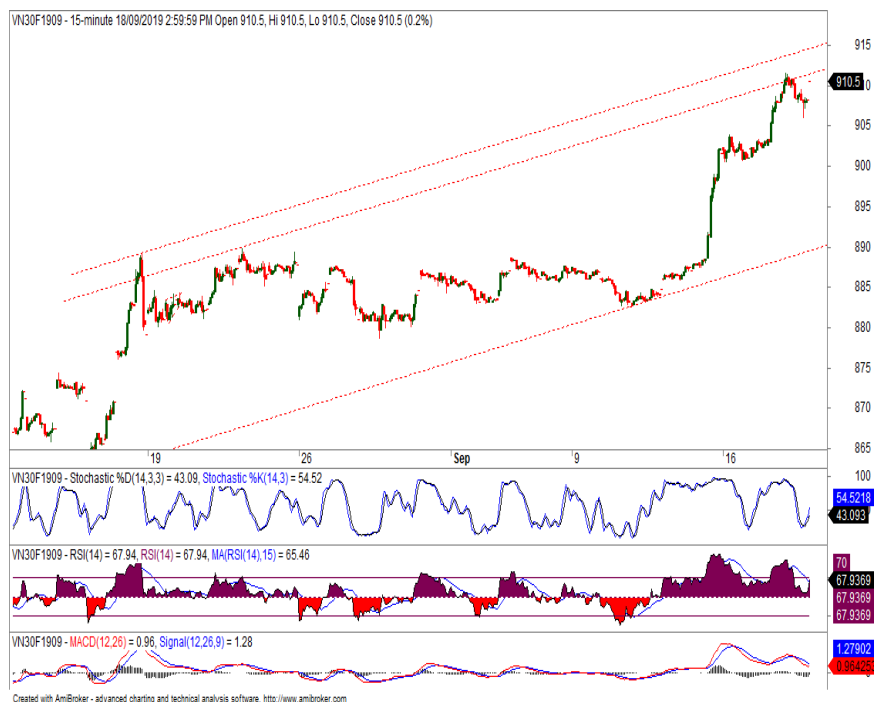
技術信號

- 當接近 912 點關卡時，VN30F1909 有所震蕩。然而，價格線在 906 水平受到支撐，並在收盤時反彈。在 15 分鐘內，隨機指標 (14,3,3) 從低區回購，而 RSI 也回升至 50 水平以上。然而，RSI 在 15 分鐘內出現強勁下跌的分歧。
- 上漲趨勢可能繼續趨向於 912 - 914 點。投資者應在這區間保持謹慎，因衝力指標隱藏著在 15 分鐘內出現價格下跌的分歧。

投資策略

- 當天策略 (Intraday)：當 VN30F1910 價格走勢圖接近 912 點，目標為 905 點，投資者考慮對 VN30F1910 開賣口 (因 VN30F1909 即將到期)，914 點停損。
- 主要短期趨勢策略 (Daiy)：上漲趨勢正在建立，當價格走勢圖接近 912 - 914 點，但尚未有安全買入點。

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	上漲
支撐 1	890	906
支撐 2	860	904
阻力 1	910	912
阻力 2	915	914



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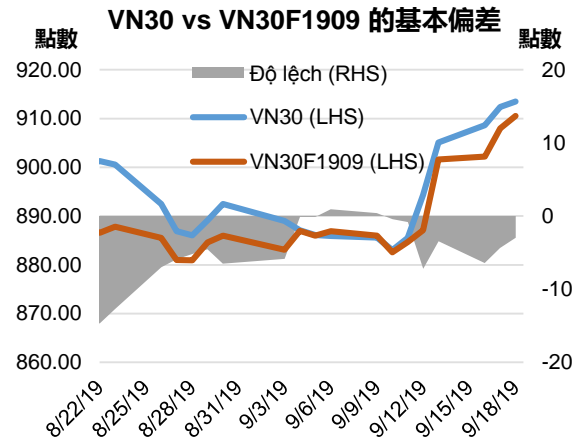
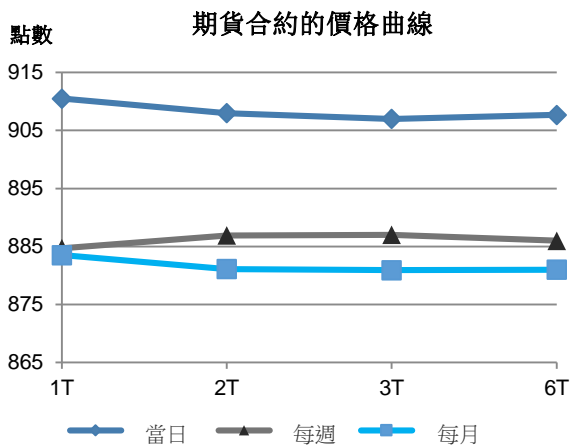
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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	913.5	1.1	0.1%	0				
VN30F1909	910.5	2.5	0.3%	51,253	4.53%	913	19/09/2019	2
VN30F1910	908.0	1.5	0.2%	12,577	100.75%	917	17/10/2019	31
VN30F1912	907.0	1.2	0.1%	269	51.12%	926	19/12/2019	94
VN30F2003	907.7	1.3	0.1%	491	269.17%	939	19/03/2020	185



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	1.20	FPT	-0.91
MSN	0.91	MWG	-0.56
VNM	0.85	GAS	-0.39
HPG	0.69	EIB	-0.36
MBB	0.49	VIC	-0.35

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VPB	2.43	GAS	-2.71
MSN	1.76	FPT	-2.08
DPM	1.54	EIB	-1.50
REE	1.36	MWG	-1.13
HPG	1.32	NVL	-0.78



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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%	41,150	140,680	19.7	2.6	1,254	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	97,100	7,416	7.2	0.9	96	49%	170,000	90,100
CTG	越南工商股份銀行	金融	0.9%	20,800	77,447	14.2	1.1	2,809	30%	28,300	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	73,700	51,655	49.0	3.4	184	26%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	13,200	5,166	15.5	0.7	547	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,450	20,224	37.9	1.3	149	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	56,400	38,255	13.0	2.9	1,607	49%	58,100	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	104,000	199,051	17.1	4.5	275	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	27,350	8,121	14.5	1.3	610	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.7%	26,100	25,604	9.0	1.6	1,331	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.8%	23,000	63,505	8.3	1.4	5,366	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.2%	21,850	49,872	7.3	1.5	4,206	20%	22,500	16,713
MSN	Masan 集團股份公司	必需消費品	5.8%	80,900	94,568	24.5	3.0	428	40%	95,900	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	122,000	54,008	15.5	5.2	878	49%	124,800	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	63,500	59,083	17.7	2.9	508	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	82,400	18,339	17.4	4.5	606	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,200	11,534	7.1	1.2	889	49%	38,200	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,900	15,268	74.9	2.6	11,866	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.9%	265,300	170,132	39.4	9.7	28	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%	17,900	9,400	33.0	1.6	1,469	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,600	10,974	10.8	1.2	1,262	58%	33,800	20,600
STB	西貢商信銀行 (sacombank)	金融	2.7%	10,200	18,397	8.5	0.7	3,192	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.8%	22,600	79,023	9.0	1.4	2,174	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	80,600	298,936	17.0	3.9	794	24%	82,700	51,000
VHM	Vinhomes 股份公司	房地產	4.9%	90,400	302,796	20.1	7.0	763	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.9%	122,200	408,873	74.4	5.0	384	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.8%	139,700	73,180	14.2	5.4	670	19%	153,700	107,300
VNM	越南牛奶股份公司	必需消費品	9.5%	123,700	215,408	22.6	7.6	731	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	21,100	51,837	7.1	1.4	1,747	23%	27,150	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	33,950	79,063	32.9	2.8	1,501	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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