

當日期貨市場：在支撐位 922 點反彈上漲

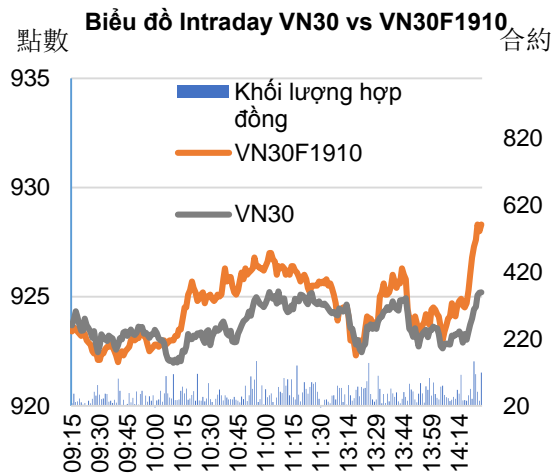
2019/9/30

合約走勢

收盤 +/- 成交量 到期日

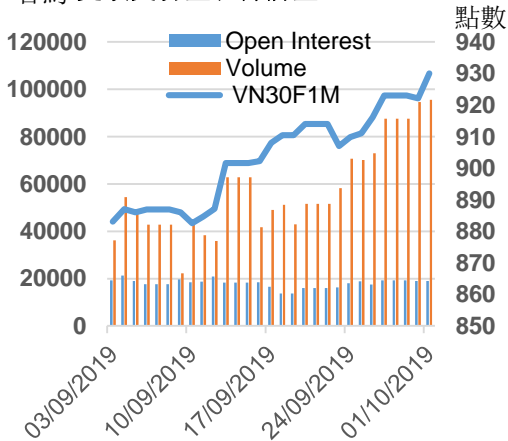
單位	點數	點數	合約	日期
VN30F1910	930.0	7.9	95,532	17/10
VN30F1911	927.2	5.4	151	21/11
VN30F1912	927.0	6.0	195	19/12
VN30F2003	929.0	9.0	40	19/03

源自：Bloomberg - YSVN



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合約 更改交易量和持倉量 VN30F1M



源自：Bloomberg - YSVN

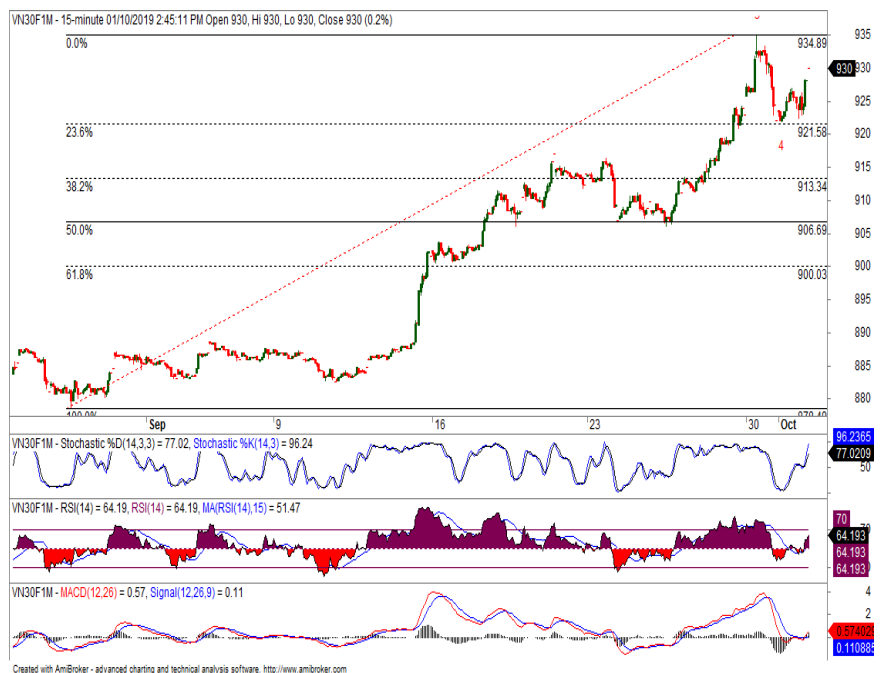
技術信號

- VN30F1910 減緩了下跌的速度並在 922 點開始恢復。上述信號表明，相當於 Fibonacci 23.6% 的 922 點水平正在發揮支撐作用。當 RSI 維持積極狀態時，上漲趨勢可能上漲至 933-934 點。
- 但是，Stochastic Oscillator 指標正在超買區域，所以此可能 VN30F1910 無法突破 935 點的峰值，還需要更多的累積調整時間。
- 支撐區在 925-927 點，阻力區是 932-935 點。

投資策略

- 當天策略 (Intraday)：投資者可對 VN30F1910 927 點開買口，目標為 926 點，和 920 點停損。
- 主要短期趨勢策略 (Daiy)：已開買口的投資者或可開新買口在 927 點，目標為 935-937 點，價格跌破 922 點時停損。

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	橫盤
支撐 1	922	927
支撐 2	906	922
阻力 1	935	933
阻力 2	940	935



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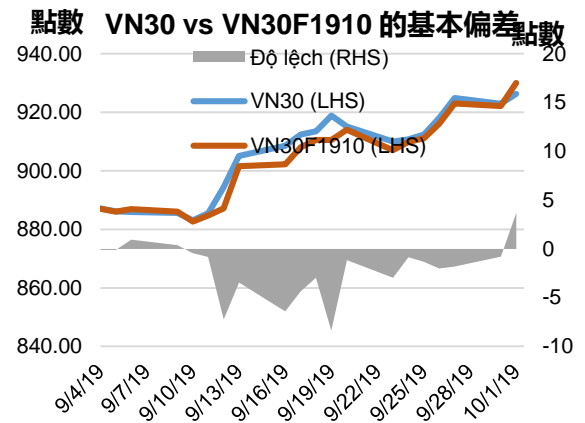
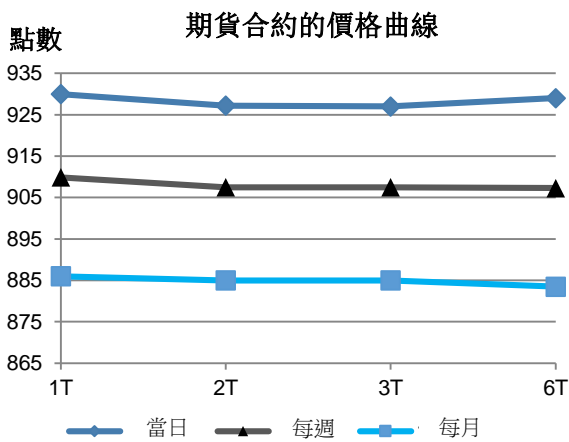
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期貨合約								
	收盤價	+/-	+/- %	成交量	+/- %	Fair Value	最後清算日	剩餘時間
	單位：點	點	%	合約		單位：點		日
VN30 Index	926.3	3.4	0.4%	0				
VN30F1910	930.0	7.9	0.9%	95,532	0.99%	930	17/10/2019	17
VN30F1911	927.2	5.4	0.6%	151	-46.45%	938	21/11/2019	52
VN30F1912	927.0	6.0	0.7%	195	-50.63%	945	19/12/2019	80
VN30F2003	929.0	9.0	1.0%	40	-92.70%	966	19/03/2020	171



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
TCB	1.27	VNM	-1.20
VPB	0.72	VRE	-0.25
FPT	0.61	PNJ	-0.22
MWG	0.56	SAB	-0.16
VCB	0.54	STB	-0.12

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
REE	2.75	VNM	-1.31
HDB	1.99	VRE	-1.21
TCB	1.71	PNJ	-1.12
VCB	1.58	CTD	-1.05
BID	1.52	ROS	-0.76



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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%	40,000	136,749	19.1	2.5	1,342	3%	41,250	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	94,000	7,172	6.9	0.9	88	49%	168,500	90,100
CTG	越南工商股份銀行	金融	1.0%	21,300	79,309	14.5	1.1	2,738	30%	27,900	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	75,700	53,057	50.3	3.5	183	25%	104,000	71,400
DPM	油氣化學原料 – 化肥股份公司	原材料	0.3%	13,550	5,303	15.9	0.7	389	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,650	20,470	38.3	1.3	116	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	58,500	39,679	13.5	3.0	1,696	49%	59,500	36,364
GAS	越南氣體總公司 – 股份公司	公用服務	1.5%	106,200	203,261	17.5	4.6	290	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	27,500	8,165	14.6	1.3	647	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.8%	28,250	27,713	9.8	1.8	1,376	24%	39,750	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.6%	21,900	60,468	7.9	1.4	5,357	38%	33,038	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	23,050	52,611	7.7	1.6	4,575	20%	23,050	16,713
MSN	Masan 集團股份公司	必需消費品	5.7%	78,800	92,113	23.9	2.9	448	40%	94,100	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	127,500	56,449	16.2	5.4	889	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.5%	63,600	59,176	17.8	2.9	477	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	79,500	17,694	16.8	4.3	641	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	39,200	12,154	7.5	1.3	1,024	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,200	14,871	73.0	2.5	12,845	2%	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%	262,000	168,016	38.9	9.6	26	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%	17,800	9,347	32.9	1.6	1,414	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	23,150	11,761	11.6	1.3	1,502	57%	33,600	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,500	18,938	8.7	0.7	3,263	13%	14,400	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	7.9%	23,750	83,044	9.4	1.5	2,203	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.6%	83,400	309,320	17.6	4.1	804	24%	83,600	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,200	298,777	19.8	6.9	633	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.7%	119,900	401,178	73.0	4.9	394	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	137,500	72,028	14.0	5.3	693	20%	151,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	128,000	222,896	23.4	7.9	754	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	22,350	54,908	7.5	1.4	1,804	23%	26,950	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	32,700	76,152	31.7	2.7	1,745	32%	39,950	26,700



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HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

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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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