

當日期貨市場：測試舊底部

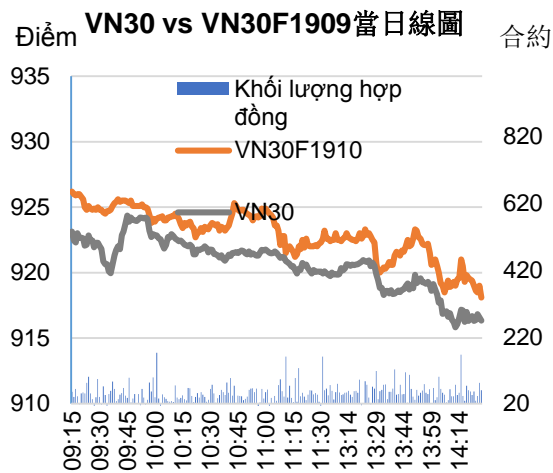
2019/10/04

合約走勢

收盤 +/- 成交量 到期日

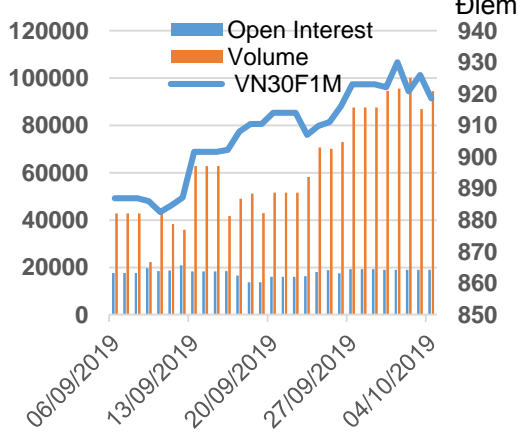
單位	點數	點數	合約	日期
VN30F1910	918.6	-7.4	94,539	17/10
VN30F1911	920.0	-3.0	219	21/11
VN30F1912	915.2	-4.9	63	19/12
VN30F2003	914.7	-6.2	83	19/03

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 繼續保持下跌趨勢，並跌到前一交易日漲前的點數。隨著下跌慣性，下跌的範圍可能會修正到約 914 點的強支撐區，對應於舊底部。914 點也對應於 Fibonacci Retracement 的 38.2% 和價格支撐線。
- 最近從 935 點下跌的幅度仍然是中期上漲趨勢的修正。具體來說，計算 Elliott 波，這是一個修正的第 4 波，並期望第 5 波逆轉回約 914 點的區域，目標是 935 點。

投資策略

- 當天策略 (Intraday)：當價格跌至 914 點支撐位時，投資者應平倉。
- 主要短期趨勢策略 (Daily)：投資者可繼續開買口，目標為 935 點，停損在 914.74 點以下。

趨勢	VN30F1909-Daily	VN30F1909-15m
短期	上漲	上漲
支撐 1	914	916
支撐 2	906	913
阻力 1	935	921
阻力 2	940	926



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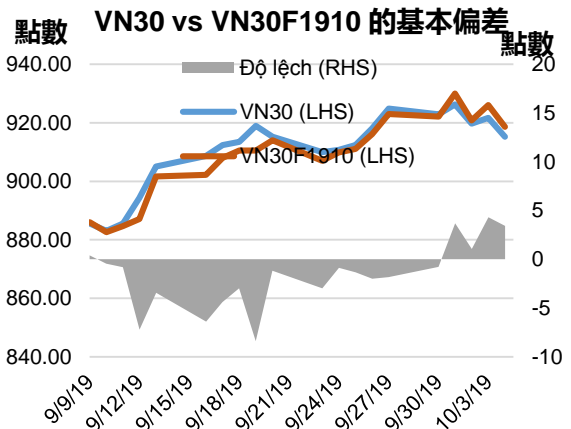
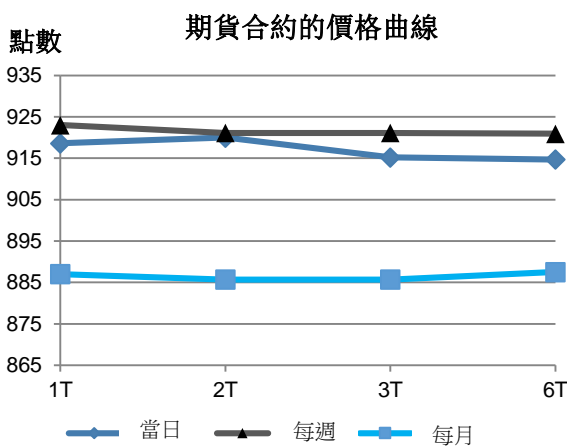
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期貨合約

	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	915.2	-6.5	-0.7%	0				
VN30F1910	918.6	-7.4	-0.8%	94,539	8.84%	918	17/10/2019	12
VN30F1911	920.0	-3.0	-0.3%	219	-42.22%	926	21/11/2019	47
VN30F1912	915.2	-4.9	-0.5%	63	34.04%	932	19/12/2019	75
VN30F2003	914.7	-6.2	-0.7%	83	-20.19%	953	19/03/2020	166



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	1.41	HPG	-0.46
MSN	0.65	HDB	-0.29
EIB	0.29	SAB	-0.29
BID	0.25	GAS	-0.20
STB	0.24	VJC	-0.11

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BID	2.61	GAS	-1.45
VNM	1.57	SAB	-1.09
REE	1.45	HDB	-1.07
MSN	1.30	ROS	-0.95
EIB	1.20	HPG	-0.92



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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%	40,500	138,458	19.4	2.5	1,372	3%	41,650	27,600
CTD	Coteccons 建築股份公司	工業	0.6%	91,200	6,958	6.7	0.9	86	49%	168,500	90,100
CTG	越南工商股份銀行	金融	0.9%	20,600	76,702	14.0	1.1	2,706	30%	27,900	17,700
BVH	Bao Viet (保越) 集團	金融	0.8%	72,800	51,025	48.4	3.3	183	25%	104,000	71,400
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,150	5,537	16.6	0.7	383	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.7%	16,900	20,777	38.9	1.3	117	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	56,800	38,526	13.1	2.9	1,712	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	100,500	192,352	16.6	4.3	296	4%	125,000	82,400
GMD	Gemadep 運輸股份公司	工業	1.1%	27,450	8,151	14.5	1.3	636	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	2.9%	27,500	26,977	9.5	1.7	1,453	24%	39,650	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	21,350	58,949	7.7	1.3	5,342	38%	32,231	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,650	51,698	7.6	1.5	4,672	20%	23,150	16,713
MSN	Masan 集團股份公司	必需消費品	5.5%	77,400	90,476	23.4	2.9	454	40%	93,900	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	123,000	54,457	15.6	5.2	878	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.6%	63,600	59,176	17.8	2.9	470	7%	74,700	53,700
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	2.2%	80,300	17,872	17.0	4.4	640	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,400	11,596	7.1	1.2	1,048	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.7%	26,000	14,758	72.4	2.5	13,222	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.8%	258,000	165,451	38.3	9.4	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%	17,750	9,321	32.8	1.6	1,388	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	1,590	57%	33,300	20,600
STB	西貢商信銀行 (sacombank)	金融	2.7%	10,400	18,758	8.6	0.7	3,249	13%	14,300	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,600	82,520	9.4	1.5	2,175	23%	30,250	19,900
VCB	越南外商貿易股份銀行	金融	3.7%	83,000	307,837	17.6	4.0	824	24%	83,700	51,000
VHM	Vinhomes 股份公司	房地產	4.8%	89,200	298,777	19.8	6.9	606	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.6%	118,000	394,820	71.8	4.8	396	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.7%	137,600	72,080	14.0	5.3	677	20%	145,000	107,300
VNM	越南牛奶股份公司	必需消費品	9.9%	128,600	223,941	23.5	7.9	779	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	22,300	54,785	7.5	1.4	1,956	23%	26,550	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,900	74,289	30.9	2.6	1,842	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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