

當日期貨市場：橫盤在打振幅中

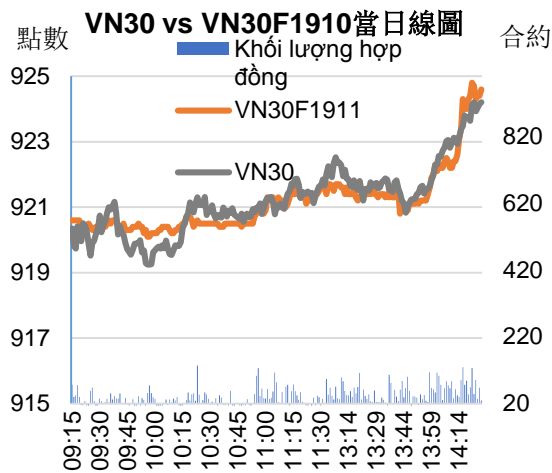
2019/10/24

合約走勢

收盤 +/- 成交量 到期日

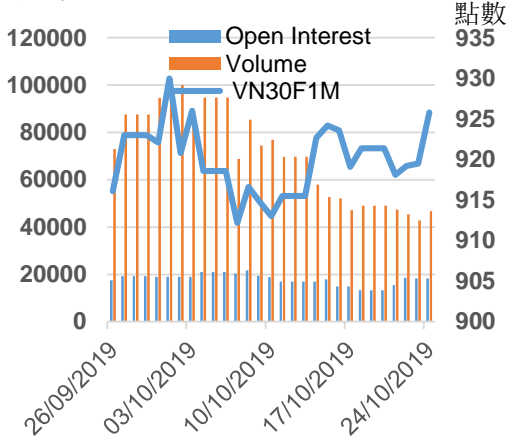
單位	點數	點數	合約	日期
VN30F1911	919.5	0.3	42,755	21/11
VN30F1912	918.8	-0.7	35	19/12
VN30F2003	918.5	0.6	10	19/03
VN30F2006	918.2	-0.1	13	18/06

源自：Bloomberg - YSVN



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合約 VN30F1M 更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F1911 短期繼續為上漲趨勢，上漲了+6.3點。RSI 向上傾斜，表明上漲勢頭相當積極，但 Stochastic (18,18,6) 在 30 分框架趨向超買區域，因此預計會出現技術波動。修正可能會出現在約 926 點，相當於 78.6% Fibonacci 和趨勢線阻力位。
- 依 Elliott 波動圖，VN30F1911 以三角形波動圖橫盤整理，預計價格仍將被“控制”在 918-928 點的較大振幅內。

投資策略

- 當天策略 (Intraday)：投資者可以在約 924-924.5 點開買口，目標為 926.3 點，停損於 922.2 點。
- 主要短期趨勢策略 (Daily)：趨勢仍處於橫盤狀態，短期投資者應集中在盤中的交易。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	橫盤	上漲
支撐 1	911	924
支撐 2	900	922
阻力 1	935	926
阻力 2	940	928



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

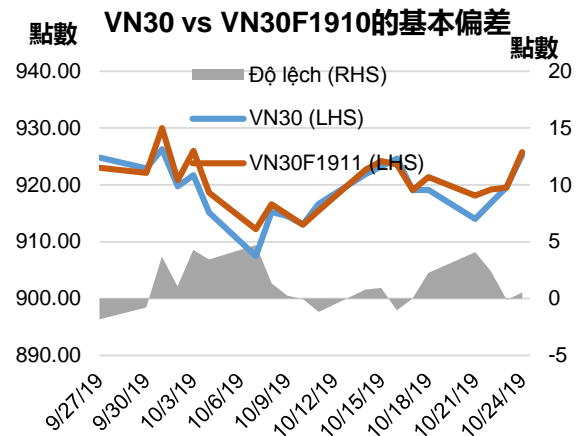
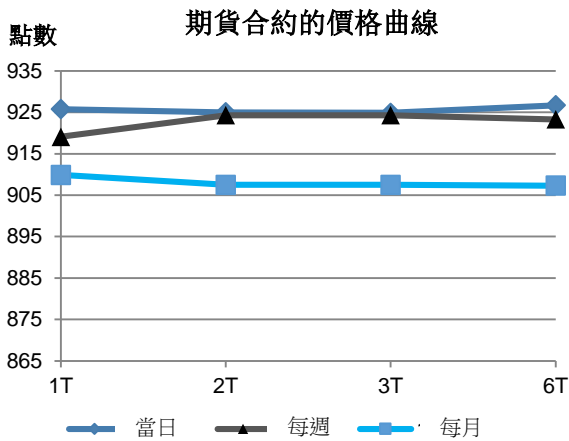
Phone: (084) 28 3622 6868 ext 3880



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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	925.3	5.6	0.6%	0				
VN30F1911	925.8	6.3	0.7%	46,732	9.30%	931	21/11/2019	27
VN30F1912	925.0	6.2	0.7%	146	317.14%	938	19/12/2019	55
VN30F2003	924.9	6.4	0.7%	20	100.00%	959	19/03/2020	146
VN30F2006	926.7	8.5	0.9%	62	376.92%	981	18/06/2020	237



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
MWG	1.72	VPB	-0.84
FPT	1.36	TCB	-0.32
HDB	0.91	MSN	-0.13
VCB	0.66	STB	-0.12
HPG	0.35	GMD	-0.07

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
MWG	3.49	VPB	-1.58
HDB	3.36	ROS	-0.78
FPT	3.19	GMD	-0.73
SSI	2.40	STB	-0.45
VCB	1.88	TCB	-0.42



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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%	40,300	137,774	19.3	2.5	1,255	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.5%	83,300	6,355	8.5	0.8	58	49%	162,000	82,000
CTG	越南工商股份銀行	金融	1.0%	21,500	80,053	14.6	1.1	2,573	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.7%	70,700	49,553	47.0	3.2	161	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,350	5,616	22.1	0.7	420	19%	23,700	12,600
EIB	越南進出口貿易股份銀行	金融	2.6%	16,500	20,286	38.0	1.3	101	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	58,200	39,476	13.4	3.0	1,701	49%	59,500	36,364
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	102,400	195,988	17.4	4.3	295	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	27,200	8,076	14.4	1.3	610	49%	29,900	23,800
HDB	胡志明市發展商業股份銀行	金融	3.0%	29,200	28,645	10.1	1.8	1,548	24%	36,250	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	22,000	60,744	8.0	1.4	4,977	37%	30,962	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,950	52,383	7.0	1.6	4,710	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.3%	75,600	88,372	22.9	2.8	438	40%	92,000	71,000
MWG	世界移動通信投資股份公司	非必需消費品	5.5%	127,500	56,449	16.2	5.4	786	49%	129,500	78,452
NVL	Nova 房地產投資集團股份公司	房地產	3.4%	60,900	56,664	17.0	2.8	436	7%	74,700	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	83,700	18,628	17.3	4.5	629	49%	89,300	64,800
REE	冷機電股份公司	工業	0.9%	36,700	11,379	7.0	1.2	1,030	49%	40,150	29,450
ROS	FLC Faros 建築股份公司	工業	0.6%	25,300	14,360	70.5	2.4	15,760	3%	43,500	24,850
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.7%	253,000	162,244	37.6	9.3	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	1,362	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,300	10,822	12.3	1.2	1,635	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,950	19,750	7.1	0.8	3,491	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	23,850	83,394	9.5	1.5	2,059	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	86,900	322,301	16.5	4.0	786	24%	87,000	51,000
VHM	Vinhomes 股份公司	房地產	4.6%	86,100	288,393	19.1	6.7	522	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.5%	117,200	392,144	71.3	4.8	384	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	144,900	75,904	14.7	5.6	653	20%	144,900	107,300
VNM	越南牛奶股份公司	必需消費品	10.1%	132,600	230,907	24.3	8.1	837	59%	152,600	111,500
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	21,800	53,557	6.5	1.3	2,717	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.2%	32,700	76,152	31.7	2.7	1,999	31%	39,950	26,700



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元大證券（越南）公司

個人客戶分析部

Nguyễn Th ê Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Quách Đức Khánh

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuanta.com.vn

Phạm Tấn Phát

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuanta.com.vn

Nguyễn Trịnh Ngọc Hồng

分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

個人客戶業務部

Nguyễn Thanh Tùng

總公司業務經理

+84 28 3622 6868 ext 3609

tung.nguyen@yuanta.com.vn

Chung Kim Hoa

華人客戶部經理

+84 28 3622 6868 ext 3828

hoa.chung@yuanta.com.vn

Phù Vĩnh Qu ế

堤岸分行經理

+84 28 3622 6868

que.phu@yuanta.com.vn

Nguyễn Việt Quang

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

Võ Thị Thu Thủy

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868

phong.bui@yuanta.com.vn

Nguyễn Đức Hoàn

河內南部營業中心經理

+84 28 3622 6868 ext 3409

hoan.nguyen@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuanta.com.vn



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