

當日期貨市場：積極的趨勢

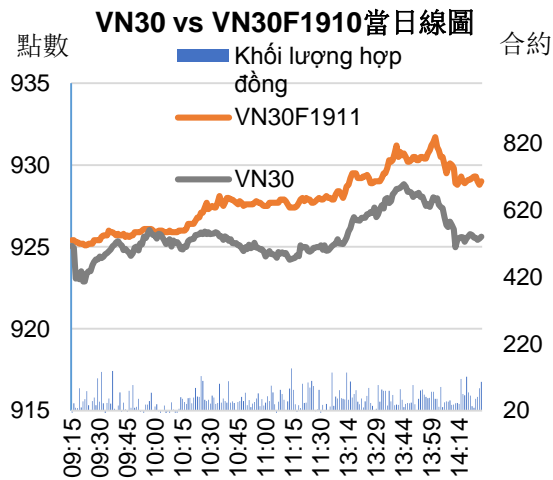
2019/10/30

合約走勢

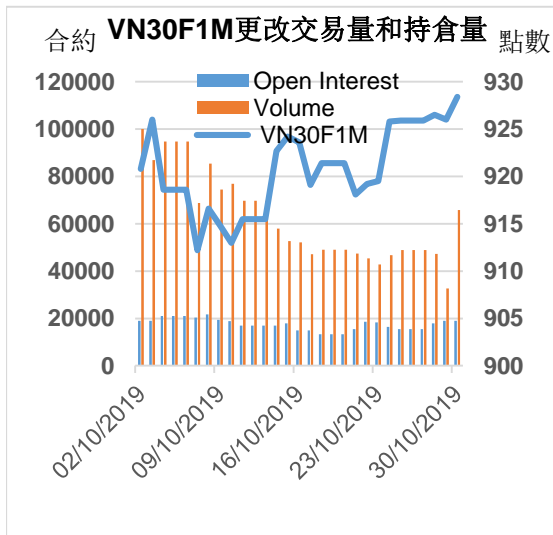
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F1911	928.4	2.4	65,856	21/11
VN30F1912	928.4	2.1	190	19/12
VN30F2003	930.0	4.5	24	19/03
VN30F2006	930.1	3.2	70	18/06

源自：Bloomberg - YSVN



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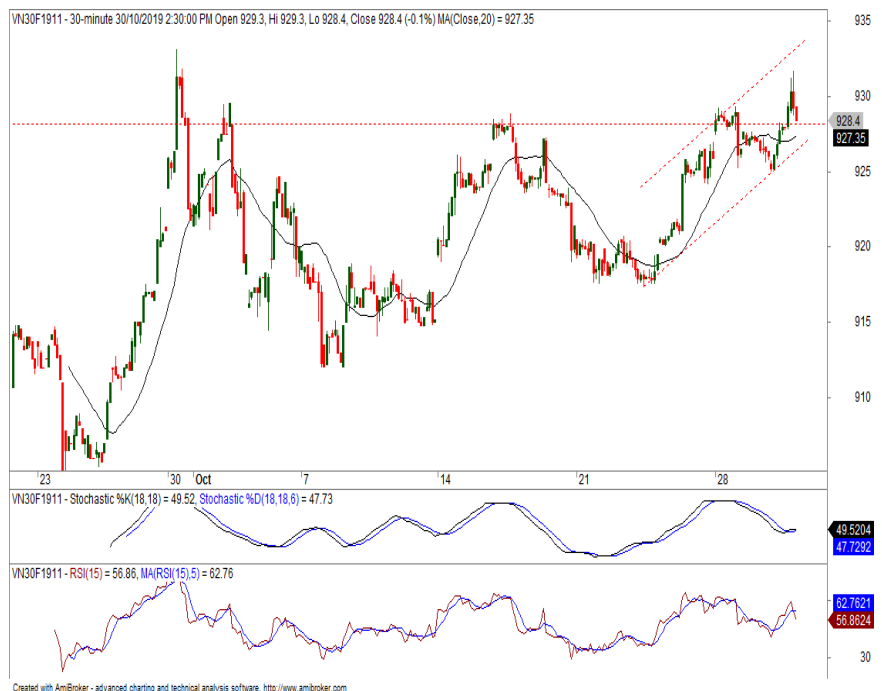
技術信號

- VN30F1911 正在沿著短期價格線形成了上漲趨勢。因價格仍面臨在 930 點的臨時阻力，所以收盤價格低於該點數。同時，在 30 分鐘框架的 Bollinger Band With 仍低於 0.008 的閾值，表明 VN30F1911 將需要在 927-930 區域中累積。
- MACD 仍高於 0，而 RSI 也從 40-50 範圍上漲，表明主要趨勢為上漲趨勢。

投資策略

- 當天策略 (Intraday)：投資者應在修正期間內以約 927-927.5 點開多頭，在 925.2 點停損，目標為 929.5-930。
- 主要短期趨勢策略 (Daily)：上漲趨勢正在確認中，投資者可在 925-927 點開買口以進行勘探，停損於 922 點，目標為 933-935 點。

趨勢	VN30F1911-Daily	VN30F1911-1H
短期	上漲	上漲
支撐 1	912	927
支撐 2	917	925
阻力 1	935	930
阻力 2	940	933



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Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

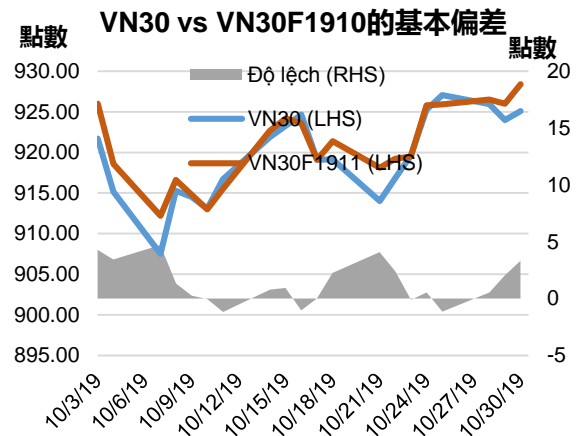
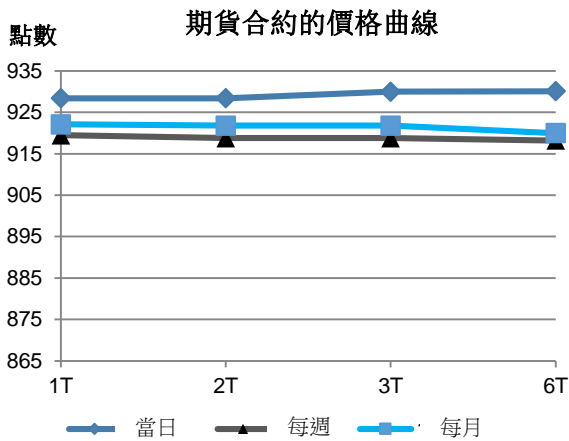
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期貨合約

	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	925.1	1.1	0.1%	0				
VN30F1911	928.4	2.4	0.3%	65,856	101.89%	929	21/11/2019	23
VN30F1912	928.4	2.1	0.2%	190	118.39%	935	19/12/2019	51
VN30F2003	930.0	4.5	0.5%	24	166.67%	957	19/03/2020	142
VN30F2006	930.1	3.2	0.3%	70	250.00%	978	18/06/2020	233



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VIC	1.06	VNM	-1.48
VHM	0.59	MWG	-0.84
VCB	0.58	HPG	-0.46
VJC	0.49	VPB	-0.24
VRE	0.40	EIB	-0.15

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VRE	1.99	MWG	-1.65
VCB	1.62	VNM	-1.57
VIC	1.53	DPM	-1.41
VHM	1.37	ROS	-1.17
GAS	0.98	BID	-0.99



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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%	40,200	137,432	19.1	2.4	1,178	3%	41,950	27,600
CTD	Coteccons 建築股份公司	工業	0.5%	79,300	6,050	8.1	0.7	51	49%	162,000	78,100
CTG	越南工商股份銀行	金融	1.0%	22,150	82,473	13.5	1.1	2,537	30%	24,400	17,700
BVH	Bao Viet (保越) 集團	金融	0.7%	70,800	49,623	47.0	3.2	154	25%	104,000	70,200
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	14,000	5,479	21.6	0.7	415	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	104	30%	19,100	13,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	57,800	39,204	13.3	2.9	1,715	49%	59,500	36,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.5%	103,200	197,520	17.5	4.3	291	4%	114,900	82,400
GMD	Gemadept 運輸股份公司	工業	1.1%	26,900	7,987	14.3	1.3	616	49%	29,900	24,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,900	28,351	10.0	1.8	1,630	24%	34,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.5%	22,000	60,744	8.7	1.3	4,688	38%	30,962	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	23,050	53,607	7.1	1.4	4,534	20%	23,750	16,713
MSN	Masan 集團股份公司	必需消費品	5.2%	74,000	86,502	22.4	2.8	427	40%	92,000	72,800
MWG	世界移動通信投資股份公司	非必需消費品	5.4%	124,900	55,298	15.0	5.3	769	49%	129,500	78,527
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	59,300	55,175	16.6	2.7	432	7%	73,000	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.2%	83,000	18,473	17.2	4.5	617	49%	89,300	64,800
REE	冷機電股份公司	工業	1.0%	37,700	11,689	6.7	1.2	1,041	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	16,590	3%	43,500	24,750
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.8%	261,000	167,374	35.4	9.4	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%	18,900	11,089	42.5	1.7	1,344	6%	21,557	15,400
SSI	SSI 西貢證券股份公司	金融	1.0%	21,350	10,847	12.3	1.2	1,616	57%	30,000	20,600
STB	西貢商信銀行 (sacombank)	金融	2.8%	10,700	19,299	6.9	0.7	3,395	13%	13,200	10,000
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	23,800	83,303	8.9	1.4	2,048	23%	29,150	19,900
VCB	越南外商貿易股份銀行	金融	3.9%	87,800	325,639	16.6	4.0	774	24%	88,500	51,000
VHM	Vinhomes 股份公司	房地產	4.7%	88,800	297,437	19.7	6.9	507	15%	96,700	60,000
VIC	Vingroup 集團股份公司	房地產	7.6%	119,600	400,174	72.8	4.8	351	15%	126,500	89,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	144,800	75,852	14.7	5.6	639	20%	147,100	107,300
VNM	越南牛奶股份公司	必需消費品	10.1%	132,000	229,862	24.2	8.1	826	59%	152,600	111,500
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.6%	21,800	52,467	6.5	1.3	2,735	23%	23,000	17,500
VRE	Vincom Retail 股份公司	房地產	2.2%	33,250	77,433	32.2	2.7	2,011	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 ê

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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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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