

當日期貨市場：維持短期漲勢

2020/01/20

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	896.9	3.4	60,257	20/02
VN30F2003	896.5	1.6	151	19/03
VN30F2006	899.0	1.1	18	18/06
VN30F2009	900.2	2.2	10	17/09

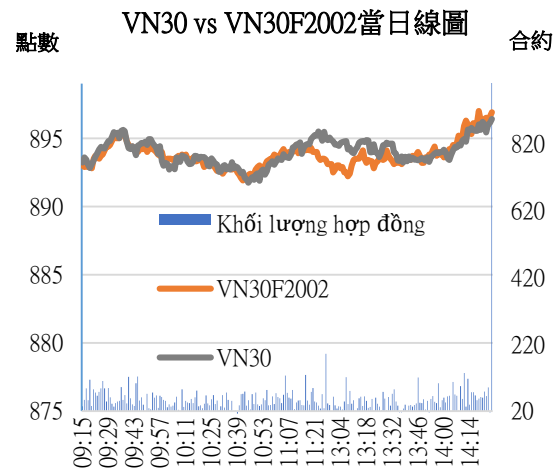
源自：Bloomberg - YSVN

技術信號

- VN30F2002 在 895-896 點的阻力位上方收盤，並繼續維持短期上漲趨勢。RSI 指標反彈並轉為積極的向上。同時，MACD 指標在 30 分鐘的幀內越過信號線，確認短期的上漲趨勢正在恢復。
- VN30F2002 的短期阻力位在約 900-902 點，這也是價格通道的上限。

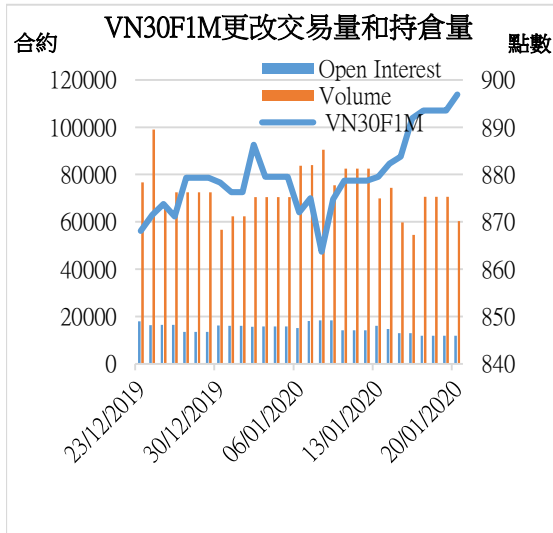
投資策略

- 當天策略 (Intraday)：投資者在目前的價格開多頭，目標為 900-901 點，停損於 894 點。
- 主要短期趨勢策略 (Daily)：投資者可在 VN30F2002 收盤超過 899 點時，在 Daily 框架中開多頭。



源自：Bloomberg - YSVN

趨勢	VN30F2001-Daily	VN30F2001-30M
短期	上漲	上漲
支撐 1	866	893
支撐 2	830	887
阻力 1	890	900
阻力 2	900	903



源自：Bloomberg - YSVN



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

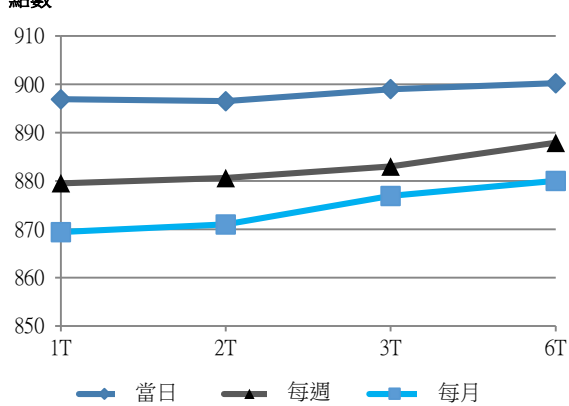


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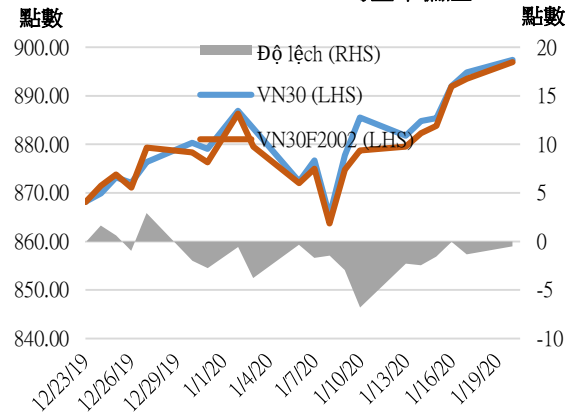
期貨合約

	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	897.4	2.6	0.3%	0				
VN30F2002	896.9	3.4	0.4%	60,257	-14.66%	903	20/02/2020	33
VN30F2003	896.5	1.6	0.2%	151	31.30%	909	19/03/2020	60
VN30F2006	899.0	1.1	0.1%	18	-14.29%	930	18/06/2020	151
VN30F2009	900.2	2.2	0.2%	10	-85.92%	951	17/09/2020	242

期貨合約的價格曲線



VN30 vs VN30F2001的基本偏差



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VPB	1.39	MSN	-0.45
HPG	1.14	VJC	-0.43
MWG	0.99	VRE	-0.39
PNJ	0.32	HDB	-0.28
VNM	0.28	VCB	-0.20

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VPB	2.74	VRE	-1.84
MWG	2.15	MSN	-1.27
HPG	2.00	HDB	-1.05
CTD	1.52	VJC	-0.81
ROS	1.50	BVH	-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	1.6%	53,300	214,374	25.3	3.2	839	18%	54,600	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	53,500	4,082	5.4	0.5	84	47%	149,800	47,750
CTG	越南工商股份銀行	金融	1.1%	25,100	93,457	15.3	1.3	3,594	30%	25,400	18,300
BVH	Bao Viet (保越) 集團	金融	0.7%	65,400	48,548	34.6	2.9	171	30%	98,500	65,000
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	12,600	4,931	19.4	0.6	272	19%	23,700	12,350
EIB	越南進出口貿易股份銀行	金融	2.9%	17,800	21,884	34.4	1.4	128	30%	19,100	14,650
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	57,400	38,933	12.2	2.9	1,486	49%	61,300	37,727
GAS	越南氣體總公司 - 股份公司	公用服務	1.4%	93,400	178,763	15.9	3.9	285	4%	114,900	87,500
GMD	Gemadept 運輸股份公司	工業	0.8%	21,300	6,325	10.9	1.0	261	49%	29,150	20,750
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,250	27,194	9.8	1.8	1,686	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.5%	25,500	70,407	10.1	1.5	5,698	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	22,000	51,165	6.7	1.3	3,983	20%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.9%	54,300	63,474	12.0	1.9	923	39%	92,000	50,200
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	118,600	53,751	14.3	4.7	625	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	56,000	54,294	17.6	2.5	351	7%	65,100	53,900
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	2.5%	92,000	20,717	17.3	4.5	524	49%	92,400	67,050
REE	冷機電股份公司	工業	1.0%	36,750	11,394	6.5	1.1	690	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	10,150	5,761	29.3	1.0	24,594	4%	35,750	9,670
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.6%	236,000	151,342	32.0	8.5	31	63%	291,000	221,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,500	10,855	42.1	1.5	1,224	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	19,250	9,780	10.9	1.0	1,404	55%	29,600	17,550
STB	西貢商信銀行 (sacombank)	金融	3.0%	10,700	19,299	6.9	0.7	2,969	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	23,350	81,728	8.8	1.4	1,556	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.3%	94,000	348,634	17.8	4.3	681	24%	94,800	54,500
VHM	Vinhomes 股份公司	房地產	4.9%	86,000	282,898	16.3	5.4	1,308	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	114,900	388,641	72.3	4.9	388	15%	126,500	98,800
VJC	Vietjet 越捷航空股份公司	工業	5.9%	147,000	77,004	14.9	5.7	441	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.2%	119,000	207,224	21.5	7.6	957	59%	152,600	116,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	22,500	54,849	6.7	1.4	1,931	23%	22,800	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	32,000	72,714	31.0	2.6	3,069	33%	39,950	27,550



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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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