

當日期貨市場：空頭佔優勢

2020/01/30

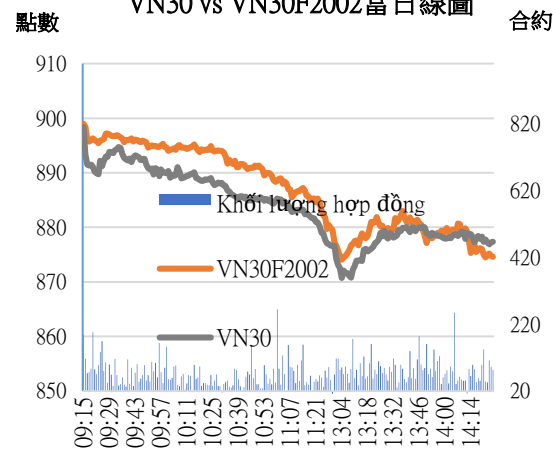
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	873.0	-36.0	105,632	20/02
VN30F2003	875.9	-31.2	337	19/03
VN30F2006	876.1	-32.9	174	18/06
VN30F2009	878.8	-30.9	68	17/09

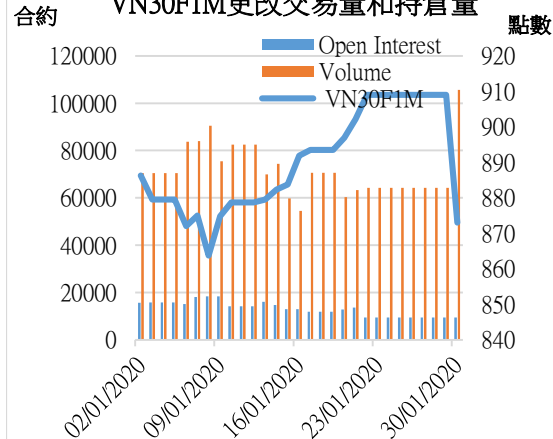
源自：Bloomberg - YSVN

VN30 vs VN30F2002當日線圖



源自：Bloomberg - YSVN

VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2002 急劇下跌，技術信號表明下跌趨勢正在形成。具體，-DI 向上交叉+DI 和 ADX 達到 35 以上，確認了下跌的趨勢。同時，所有合約的交易量都大大增加，也證實了現金流量的參與。
- 在下一盤中，若 RSI 返回超賣區域並在該指標中顯示出輕微復甦的跡象，868-872 點可以起到支撐 VN30F2002 的技術恢復的作用。同時，這也是一個舊的底部，VN30F2002 可能會在繼續趨勢之前積累。

投資策略

- 當天策略 (Intraday)：投資者在恢復階段的 878-880 點開空頭，目標為 868-870 點，停損於 883 點。
- 主要短期趨勢策略 (Daily)：已開多頭的投資者平倉，轉為開空頭，停損於 908.7 點。

趨勢	VN30F2002-Daily	VN30F2002-30M
短期	下跌	下跌
支撐 1	866	870
支撐 2	830	866
阻力 1	910	880
阻力 2	944	885



Pham Tan Phat

高級分析專員

Email: phat.pham@yuanta.com.vn

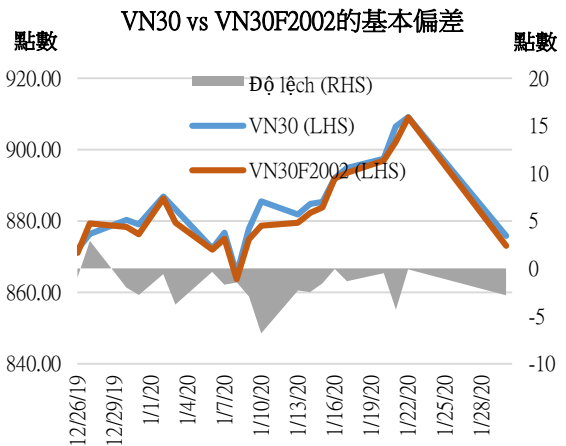
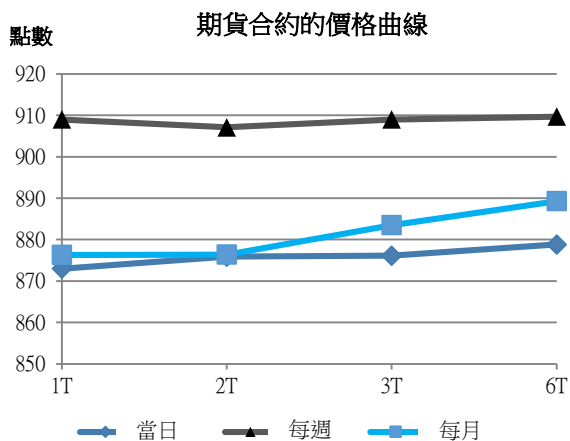
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期貨合約

	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	875.8	-33.3	-3.7%	0				
VN30F2002	873.0	-36.0	-4.0%	105,632	64.33%	879	20/02/2020	21
VN30F2003	875.9	-31.2	-3.4%	337	123.18%	885	19/03/2020	48
VN30F2006	876.1	-32.9	-3.6%	174	167.69%	905	18/06/2020	139
VN30F2009	878.8	-30.9	-3.4%	68	126.67%	926	17/09/2020	230



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
EIB	0.72	TCB	-4.07
SBT	0.00	VNM	-3.25
VIC	0.00	VJC	-2.34
CTD	-0.02	HPG	-2.28
DPM	-0.03	MBB	-2.21

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
EIB	2.87	SAB	-6.24
SBT	0.00	MSN	-6.18
VIC	0.00	BVH	-5.82
CTD	-0.94	TCB	-5.37
DPM	-1.19	MBB	-5.13

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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	1.7%	52,700	211,960	22.0	2.8	822	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	52,900	4,036	6.0	0.5	88	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.1%	24,350	90,665	9.6	1.2	3,681	30%	25,800	19,500
BVH	Bao Viet (保越) 集團	金融	0.7%	63,100	46,841	40.6	2.8	172	30%	98,500	62,500
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	12,450	4,872	13.8	0.6	267	19%	23,700	12,350
EIB	越南進出口貿易股份銀行	金融	2.9%	17,950	22,068	25.5	1.4	127	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	54,700	37,102	11.7	2.7	1,552	49%	61,300	37,727
GAS	越南氣體總公司 - 股份公司	公用服務	1.4%	92,000	176,083	15.1	3.6	284	4%	114,900	87,800
GMD	Gemadept 運輸股份公司	工業	0.8%	20,500	6,087	10.5	1.0	267	49%	29,150	20,050
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,950	26,906	9.6	1.8	1,693	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.6%	25,300	69,855	10.0	1.5	5,853	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	21,250	49,421	6.5	1.3	3,987	20%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	50,100	58,564	10.5	1.4	914	39%	92,000	50,000
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	114,000	51,666	13.2	4.2	642	50%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	55,100	53,422	17.3	2.5	348	7%	65,100	53,900
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.5%	87,700	19,749	16.5	4.3	533	49%	92,500	70,200
REE	冷機電股份公司	工業	1.0%	35,800	11,100	6.8	1.1	692	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	10,000	5,676	31.8	0.9	23,622	4%	35,750	9,670
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.4%	218,000	139,799	29.2	7.4	31	63%	291,000	218,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	18,600	10,913	36.6	1.5	1,219	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	18,500	9,584	10.8	1.0	1,416	55%	29,600	17,550
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,350	18,668	7.6	0.7	3,100	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	22,900	80,153	7.9	1.3	1,656	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	88,900	329,719	17.8	3.8	688	24%	95,000	56,500
VHM	Vinhomes 股份公司	房地產	5.1%	87,400	287,504	16.5	5.5	1,317	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.1%	114,900	388,641	72.3	4.9	387	15%	126,500	98,800
VJC	Vietjet 越捷航空股份公司	工業	5.8%	140,000	73,337	14.2	5.4	437	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.2%	116,600	203,045	21.1	7.4	921	59%	152,600	116,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.0%	22,700	55,337	6.7	1.3	1,866	23%	23,800	17,500
VRE	Vincom Retail 股份公司	房地產	2.3%	30,950	70,328	30.0	2.5	3,006	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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