

當日期貨市場：繼續橫盤整理

2020/02/14

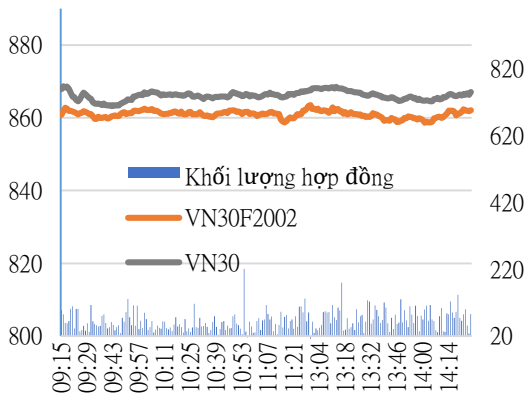
合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	861.8	6.7	126,261	20/02
VN30F2003	861.0	6.5	640	19/03
VN30F2006	866.0	6.0	48	18/06
VN30F2009	869.2	13.0	18	17/09

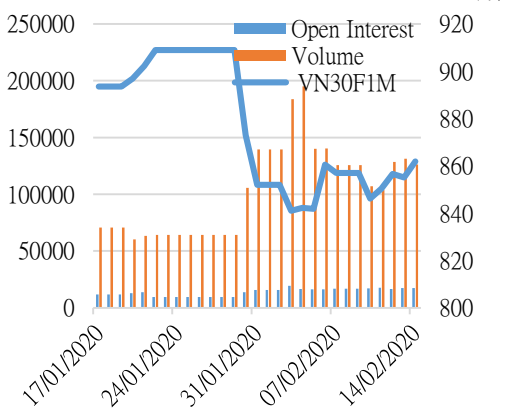
源自：Bloomberg - YSVN

點數 VN30 vs VN30F2002當日線圖 合約



源自：Bloomberg - YSVN

合約 VN30F1M更改交易量和持倉量 點數



源自：Bloomberg - YSVN

技術信號

- VN30F1M 在當前價格區域內橫盤整理，阻力位為 863-865 點，支撐位為約 846 點以下。價格圖表測試了第二個阻力位為 863-865 點。RSI 在 15 分鐘框架中表現出震動和看跌背離，表明上漲勢頭不強，因此 VN30F1M 可能仍無法突破上述阻力位。
- 同時，ATR 指標也下跌至 2020 年 2 月初以來的最低水平，反映出窄幅波動，VN30F1M 可能繼續在上述價格範圍內橫盤整理。

投資策略

- 當天策略 (Intraday)：VN30F1M 可能會在 845-865 點的範圍內波動。由於價格處於阻力位中，投資者可以考慮在 865-866 點開空頭，停損在 867 點，目標為 846-849 點。
- 主要短期趨勢策略 (Daily)：投資者可以考慮繼續持有多頭，並停損於 840.93 點。

趨勢	VN30F2002-Daily	VN30F2002-1H
短期	上漲	上漲
支撐 1	810	846
支撐 2	750	830
阻力 1	870	864
阻力 2	910	868



Pham Tan Phat
高級分析專員
Email: phat.pham@yuanta.com.vn
Phone: (084) 28 3622 6868 ext 3880

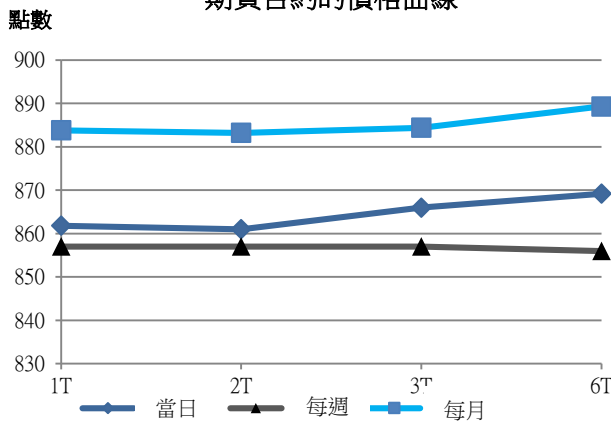


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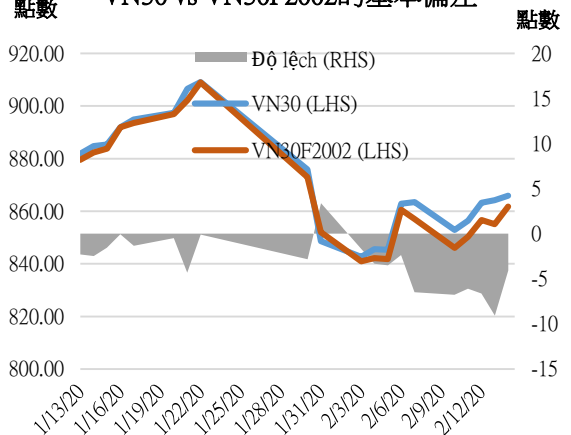
期貨合約

	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	865.9	1.7	0.2%	0				
VN30F2002	861.8	6.7	0.8%	126,261	-3.72%	866	20/02/2020	6
VN30F2003	861.0	6.5	0.8%	640	49.88%	872	19/03/2020	33
VN30F2006	866.0	6.0	0.7%	48	-43.53%	891	18/06/2020	124
VN30F2009	869.2	13.0	1.5%	18	-60.87%	912	17/09/2020	215

期貨合約的價格曲線



VN30 vs VN30F2002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
TCB	2.17	VIC	-1.50
VPB	1.28	HDB	-0.55
VHM	0.82	MWG	-0.36
MBB	0.67	MSN	-0.26
STB	0.25	ROS	-0.23

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
TCB	3.10	ROS	-6.69
VPB	2.07	VIC	-2.14
VHM	1.86	HDB	-2.05
MBB	1.64	CTG	-1.65
GAS	1.14	POW	-1.42



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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	1.3%	50,000	201,101	20.9	2.7	857	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	64,200	4,898	7.2	0.6	116	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,800	99,787	10.5	1.3	5,077	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	57,000	42,312	34.9	2.2	178	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	53,300	63,470	15.2	2.8	250	13%	67,500	49,300
EIB	越南進出口貿易股份銀行	金融	2.8%	17,300	21,269	24.6	1.3	126	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.7%	54,500	36,966	12.9	2.6	1,546	49%	61,300	40,000
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	88,500	169,385	14.5	3.5	294	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	0.8%	10,400	24,355	9.8	0.9	1,819	13%	17,600	9,470
HDB	胡志明市發展商業股份銀行	金融	3.0%	28,600	27,531	7.8	1.5	1,552	24%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	23,700	65,437	9.2	1.4	6,455	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.8%	21,750	51,050	6.3	1.3	4,617	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	49,800	58,214	10.4	1.4	1,023	39%	92,000	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.0%	107,100	48,539	12.4	3.9	656	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	54,200	52,549	15.2	2.4	374	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	82,700	18,623	15.5	4.1	593	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	35,150	10,898	6.6	1.0	697	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.4%	9,200	5,222	29.3	0.9	19,462	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.1%	189,800	121,715	25.4	6.5	39	63%	291,000	188,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	21,200	12,439	41.8	1.7	1,249	6%	21,600	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,800	9,221	10.4	0.9	1,484	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.3%	11,600	20,922	8.5	0.8	4,275	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.4%	23,300	81,553	8.1	1.3	1,796	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	89,300	331,203	17.8	3.9	790	24%	95,000	58,900
VHM	Vinhomes 股份公司	房地產	5.2%	87,600	288,161	13.8	5.3	1,281	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	7.9%	110,000	372,067	48.5	4.9	444	15%	126,500	105,000
VJC	Vietjet 越捷航空股份公司	工業	5.3%	128,600	67,366	16.3	4.4	438	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.3%	106,600	185,631	19.5	6.7	957	59%	152,600	101,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.3%	27,150	66,185	8.1	1.6	2,378	23%	27,500	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	31,750	72,146	25.3	2.7	2,738	33%	39,950	27,950



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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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