

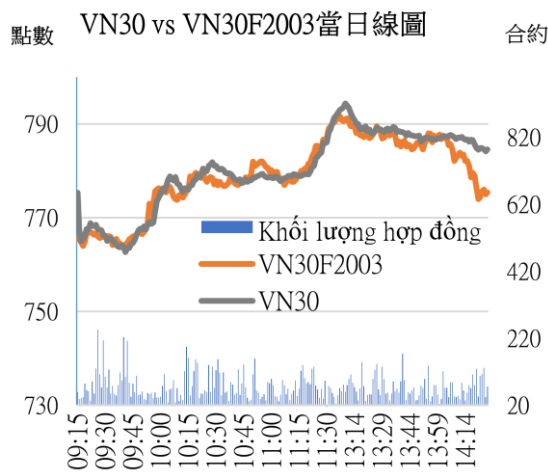
當日期貨市場：技術恢復

2020/03/10

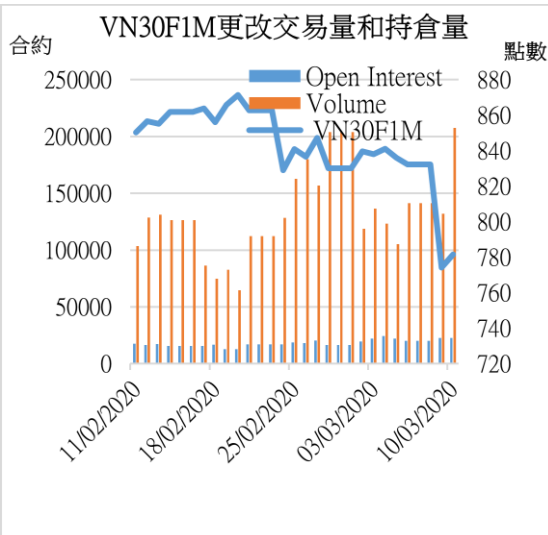
合約走勢

單位	收盤	+/-	成交量	到期日
VN30F2003	781.5	7.4	207,615	19/03
VN30F2004	807.0	35.1	1090	16/04
VN30F2006	790.8	10.5	219	18/06
VN30F2009	781.7	4.0	137	17/09

源自：Bloomberg - YSVN



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技術信號

- VN30F2003 在跌至 760 點後就反彈上漲。在 1H 框架中，RSI 指標在跌入超賣區域後有所回漲，而 ATR 則表現震蕩的跡象，表明 VN30F2003 價格圖表可能會在短期內累積。然而，MACD 指標仍在零以下，並顯示賣出的信號，表明短期趨勢仍為消極。因此，VN30F2003 將會繼續橫盤下跌，阻力位為 790-793 點，支撐位於 755-760 點。

- 在 Daily 框架中，RSI 指標繼續鞏固看漲背離。同時，我們預計 VN30F2003 正處於將從 943 點修正的 Zigzag 形波動的最後階段，支撐位為 755-760 點，相當於 Fibonacci Projection 123.6%。

投資策略

- 當天策略 (Intraday)：投資者可以考慮在 785-788 點開空頭，停損於 790.5 點，目標為 755-760 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，停損於 818.5 點。

趨勢	VN30F2003-Daily	VN30F2003-1H
短期	下跌	下跌
支撐 1	760	760
支撐 2	740	755
阻力 1	815	793
阻力 2	850	801



Pham Tan Phat  
高級分析專員

Email: [phat.pham@yuanta.com.vn](mailto:phat.pham@yuanta.com.vn)

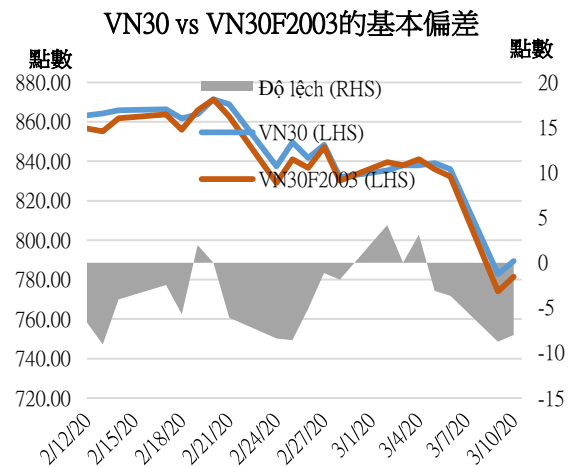
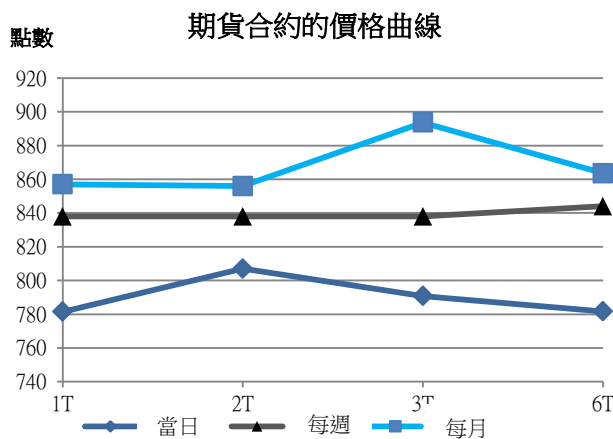
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期貨合約

	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	789.5	6.7	0.9%	0				
VN30F2003	781.5	7.4	1.0%	207,615	57.29%	790	19/03/2020	11
VN30F2004	807.0	35.1	4.5%	1,090	35.40%	796	16/04/2020	38
VN30F2006	790.8	10.5	1.3%	219	14.66%	808	18/06/2020	101
VN30F2009	781.7	4.0	0.5%	137	29.25%	826	17/09/2020	192



上漲排名/前 5 檔	影響點數	下跌排名/前 5 檔	影響點數
VNM	3.54	MWG	-0.80
HPG	1.81	GAS	-0.47
FPT	1.04	PLX	-0.36
VPB	0.93	PNJ	-0.34
VHM	0.61	BID	-0.26

股價上漲前 5 檔	%	股價下跌前 5 檔	%
VNM	4.85	PLX	-5.30
HPG	3.84	ROS	-5.26
FPT	2.78	BVH	-5.07
CTG	2.08	GAS	-4.99
VCB	1.65	BID	-2.75

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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	1.2%	42,400	170,534	17.7	2.3	911	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	65,000	4,959	7.3	0.6	154	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	24,500	91,223	9.6	1.2	6,272	30%	28,450	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	48,700	36,151	29.8	1.9	200	29%	98,200	47,750
DPM	油氣化學原料 - 化肥股份公司	原材料	0.8%	43,800	52,158	12.5	2.3	271	13%	67,500	43,050
EIB	越南進出口貿易股份銀行	金融	3.1%	16,950	20,839	24.1	1.3	135	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	51,700	35,067	11.2	2.5	1,559	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	68,500	131,106	11.2	2.7	269	4%	114,900	67,100
GMD	Gemadep 運輸股份公司	工業	0.8%	9,500	22,248	8.9	0.8	2,128	13%	16,750	9,000
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,800	24,836	7.0	1.3	1,511	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	21,650	59,777	8.4	1.3	6,461	38%	26,654	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	19,150	46,179	5.5	1.2	5,616	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	4.2%	52,400	61,253	11.0	1.4	1,227	38%	91,600	46,600
MWG	世界移動通信投資股份公司	非必需消費品	4.8%	93,900	42,556	10.8	3.4	691	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.0%	53,000	51,386	14.9	2.3	428	6%	65,100	51,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.3%	73,700	16,596	13.8	3.6	642	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	30,300	9,395	5.7	0.9	701	49%	40,150	29,000
ROS	FLC Faros 建築股份公司	工業	0.3%	6,480	3,678	20.6	0.6	12,009	4%	34,800	6,370
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	155,300	99,591	20.8	5.3	50	63%	291,000	151,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	19,150	11,236	37.7	1.6	1,644	7%	22,700	15,400
SSI	SSI 西貢證券股份公司	金融	0.8%	15,550	8,056	8.7	0.8	1,686	53%	29,600	14,900
STB	西貢商信銀行 (sacombank)	金融	3.6%	11,400	20,562	8.4	0.8	7,038	12%	13,150	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.1%	20,700	72,453	7.2	1.2	2,329	22%	27,550	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	79,900	296,339	16.0	3.5	853	24%	95,000	61,900
VHM	Vinhomes 股份公司	房地產	4.9%	76,500	251,648	12.0	4.6	701	15%	102,300	71,000
VIC	Vingroup 集團股份公司	房地產	7.8%	97,700	330,463	43.1	4.3	519	15%	126,500	91,200
VJC	Vietjet 越捷航空股份公司	工業	5.2%	114,500	59,980	14.5	3.9	400	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.7%	101,700	177,098	18.6	6.4	921	59%	140,100	96,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.7%	26,000	63,381	7.7	1.5	3,146	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.9%	26,400	59,989	21.1	2.2	1,551	33%	39,950	25,150



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## 元大證券（越南）公司

### 個人客戶分析部

**Nguyễn Thế 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

**Nguyễn Trịnh Ngọc Hồng**

分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuanta.com.vn

**Lý Thị Hiên**

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuanta.com.vn

**Phạm Tấn Phát**

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@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

**Nguyễn Việt Quang**

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuanta.com.vn

**Bùi Quốc Phong**

同奈分行經理

+84 28 3622 6868

phong.bui@yuanta.com.vn

**Võ Đình Tuấn**

峴港分行經理

+84 28 3622 6868 ext 3301

[tuun.vo@yuanta.com.vn](mailto:tuun.vo@yuanta.com.vn)

**Võ Thị Thu Thủy**

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuanta.com.vn

**Chung Kim Hoa**

華人客戶部經理

+84 28 3622 6868 ext 3828

hoa.chung@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

**Nguyễn Mạnh Hoạt**

堤岸分行經理

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

**Đinh Thị Thu Cúc**

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn



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