

## 當日期貨市場：重要的支撐位

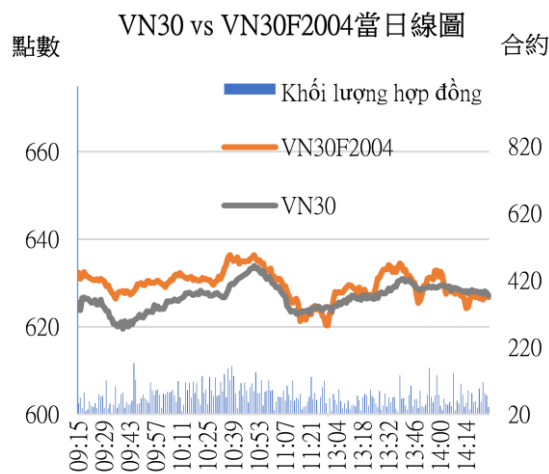
2020/03/24

### 合約走勢

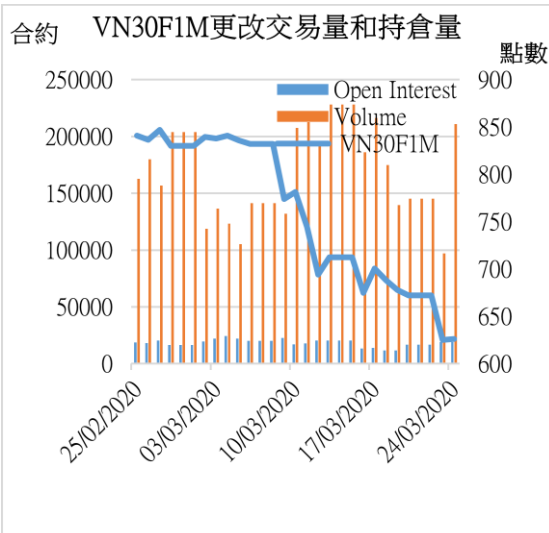
收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2004	626.0	0.9	210,798	16/04
VN30F2005	621.0	-0.7	897	21/05
VN30F2006	620.5	-0.3	244	18/06
VN30F2009	625.4	3.1	127	17/09

源自：Bloomberg - YSVN



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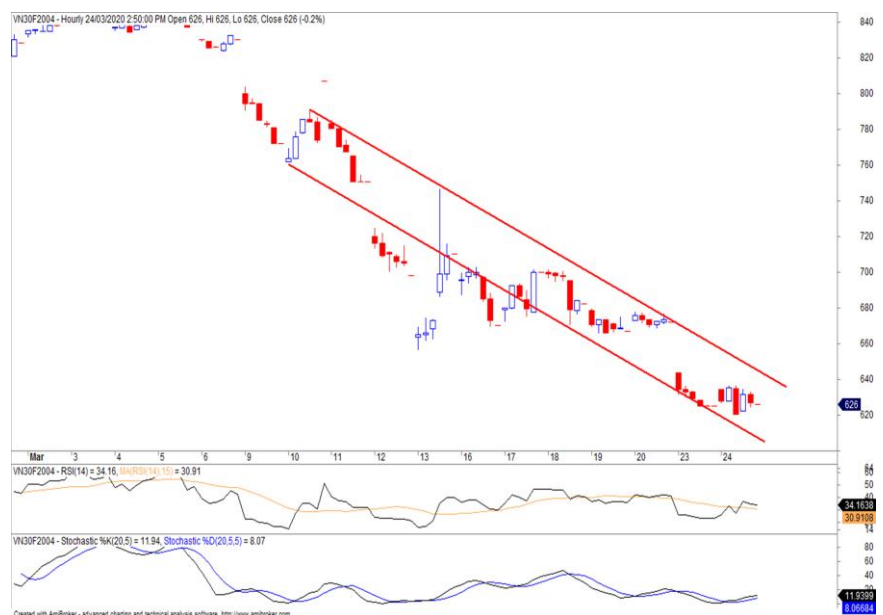
### 技術信號

- VN30F2004 的圖表沿著下跌趨勢通道，但價格線在 618-620 點的下限又出現減弱的跡象。同時，預計價格也在 620 點結束了從 702 點下跌的第五波。價格圖表將在下一盤突破 637 點，並形成短期底部。
- RSI 指標在 1H 幀中造成暫時性分歧，表明中期下跌趨勢減弱。諸如 BBW 之類的波動率衡量指標也造成了背離和下跌，表明價格走勢圖可以進入累積和恢復的時期。

### 投資策略

- 當天策略 (Intraday)：鑑於 620 點是重要的門檻，投資者應考慮在當前價格水平上開多頭，停損於 620.5 點，目標為 645-650 點。或當價格突破 637 點時為多頭。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2004 中的新信號。

趨勢	VN30F2004-Daily	VN30F2004-1H
短期	下跌	下跌
支撐 1	610	620
支撐 2	590	615
阻力 1	750	637
阻力 2	800	650



Pham Tan Phat

高級分析專員

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

Phone: (084) 28 3622 6868 ext 3880

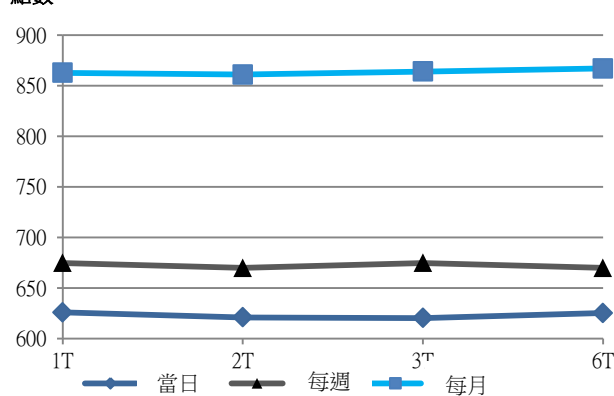


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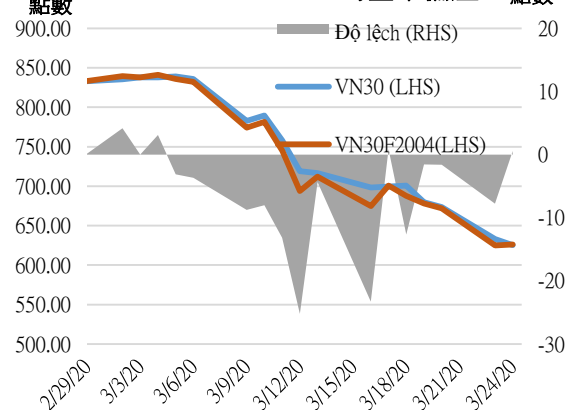
期貨合約

	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	625.4	-7.4	-1.2%	0				
VN30F2004	626.0	0.9	0.1%	210,798	117.11%	628	16/04/2020	25
VN30F2005	621.0	-0.7	-0.1%	897	155.56%	633	21/05/2020	59
VN30F2006	620.5	-0.3	0.0%	244	17.31%	637	18/06/2020	87
VN30F2009	625.4	3.1	0.5%	127	17.59%	652	17/09/2020	178

期貨合約的價格曲線



VN30 vs VN30F2004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
VNM	1.81	VIC	-3.33
VCB	0.32	VHM	-2.09
GAS	0.30	MWG	-1.21
VJC	0.25	STB	-0.79
BVH	0.21	VRE	-0.73

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
BVH	6.97	ROS	-6.97
GAS	4.27	SBT	-6.93
VNM	2.87	VHM	-6.90
BID	2.60	VIC	-6.90
CTD	2.40	VRE	-6.84

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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
			%	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	1.1%	31,600	127,096	13.4	1.7	1,066	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.4%	51,300	3,914	5.8	0.5	185	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.3%	18,300	68,138	7.2	0.9	7,284	30%	28,450	17,650
BVH	Bao Viet (保越) 集團	金融	0.5%	34,550	25,647	21.2	1.3	242	29%	97,400	32,300
DPM	油氣化學原料 - 化肥股份公司	原材料	0.9%	37,500	44,655	10.7	1.9	345	13%	67,500	35,400
EIB	越南進出口貿易股份銀行	金融	3.6%	16,000	19,671	22.7	1.2	178	30%	19,100	14,850
FPT	FPT 發展投資工藝股份公司	CNTT	5.3%	44,500	30,183	9.6	2.2	1,764	49%	61,300	40,182
GAS	越南氣體總公司 - 股份公司	公用服務	1.2%	56,200	107,564	9.2	2.2	376	4%	114,900	53,900
GMD	Gemadep 運輸股份公司	工業	0.8%	7,530	17,634	7.1	0.7	2,512	12%	16,400	7,460
HDB	胡志明市發展商業股份銀行	金融	2.8%	19,000	18,290	5.2	1.0	1,656	23%	30,700	18,700
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	17,100	47,214	6.6	1.0	6,987	38%	26,462	16,650
MBB	軍隊貿易股份銀行	金融	4.5%	14,800	35,689	4.3	0.9	6,301	24%	23,900	14,450
MSN	Masan 集團股份公司	必需消費品	5.0%	49,100	57,395	10.3	1.3	1,533	37%	91,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	68,800	31,154	7.9	2.5	859	49%	129,500	66,800
NVL	Nova 房地產投資集團股份公司	房地產	3.8%	52,000	50,416	14.6	2.3	500	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.0%	51,400	11,575	9.6	2.5	743	49%	92,500	50,300
REE	冷機電股份公司	工業	1.0%	28,200	8,743	5.3	0.8	763	49%	40,150	26,250
ROS	FLC Faros 建築股份公司	工業	0.3%	4,540	2,577	14.5	0.4	7,617	4%	34,800	4,540
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	115,500	74,068	15.4	3.9	54	63%	291,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.7%	12,750	7,481	25.1	1.1	1,863	7%	22,700	12,750
SSI	SSI 西貢證券股份公司	金融	0.8%	12,500	6,476	7.0	0.7	2,081	52%	28,050	12,200
STB	西貢商信銀行 (sacombank)	金融	3.5%	8,800	15,872	6.5	0.6	8,753	12%	12,700	8,800
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	16,100	56,352	5.6	0.9	2,723	22%	25,900	16,000
VCB	越南外商貿易股份銀行	金融	3.8%	58,000	215,115	11.6	2.7	1,024	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.5%	55,300	181,910	8.7	3.3	717	15%	102,300	55,300
VIC	Vingroup 集團股份公司	房地產	7.2%	71,500	241,844	31.5	3.2	608	15%	126,500	71,500
VJC	Vietjet 越捷航空股份公司	工業	5.5%	96,500	50,550	12.2	3.3	410	19%	148,800	94,000
VNM	越南牛奶股份公司	必需消費品	10.4%	86,100	149,933	15.7	5.5	1,088	59%	139,900	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	7.3%	19,500	47,536	5.8	1.1	3,694	23%	29,300	17,500
VRE	Vincom Retail 股份公司	房地產	1.6%	17,700	40,220	14.1	1.5	1,451	32%	37,950	17,700



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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

[tuan.vo@yuanta.com.vn](mailto:tuan.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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