

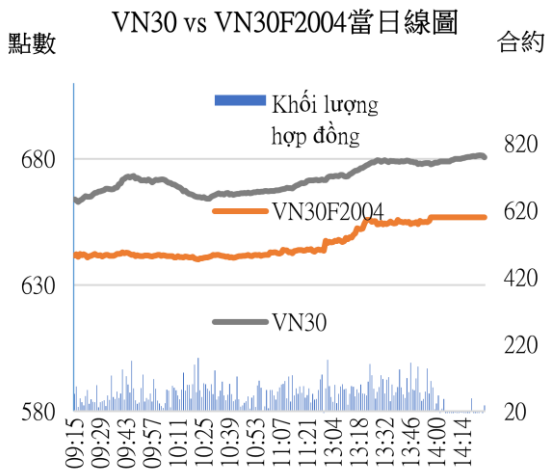
當日期貨市場：市場趨勢繼續為積極

2020/04/06

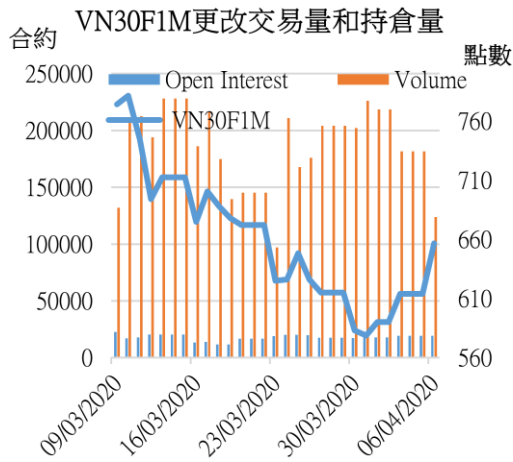
合約走勢

| 單位        | 收盤    | +/-  | 成交量     | 到期日   |
|-----------|-------|------|---------|-------|
| VN30F2004 | 656.8 | 42.9 | 123,780 | 16/04 |
| VN30F2005 | 652.1 | 42.6 | 1340    | 21/05 |
| VN30F2006 | 652.3 | 42.6 | 126     | 18/06 |
| VN30F2009 | 657.3 | 43.0 | 273     | 17/09 |

源自：Bloomberg - YSVN



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技術信號

- VN30F2004 在 Running Gap 型的 Gap 缺口下繼續上漲勢頭，表明漲勢仍在發展和擴大。RSI 指標已進入超買區域，但未顯示出減弱的跡象，因此上漲的慣性可以維持。VN30F2004 的下一個目標可以是上漲至 675-680 點，Fibonacci Projection 2,618%。
- 同時，VN30F2004 可能已經在 560 點處結束了 Elliott 波形的第 5 波。因此，我們預計 VN30F2004 將進入大的恢復階段，阻力位在約 80-700 點。

投資策略

- 當天策略 (Intraday)：投資者應在市場於 675-680 點遇到阻力，或價格跌破 652 點時，繼續持有多頭。
- 主要短期趨勢策略 (Daily)：投資者根據阻力位近 680-700 點的趨勢開多頭，停損於 588.8 點。

| 趨勢   | VN30F2004-Daily | VN30F2004-1H |
|------|-----------------|--------------|
| 短期   | 上漲              | 上漲           |
| 支撐 1 | 600             | 652          |
| 支撐 2 | 560             | 640          |
| 阻力 1 | 700             | 677          |
| 阻力 2 | 800             | 700          |



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

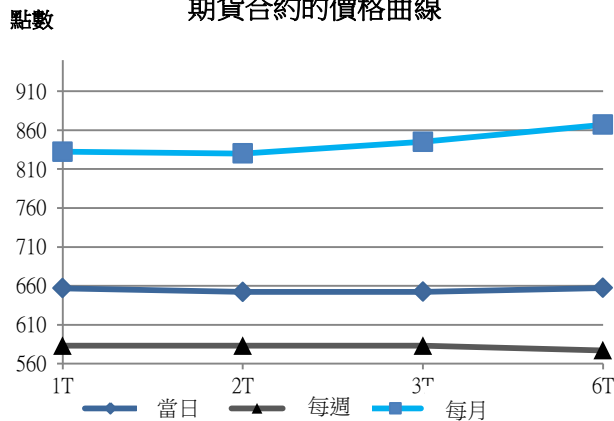


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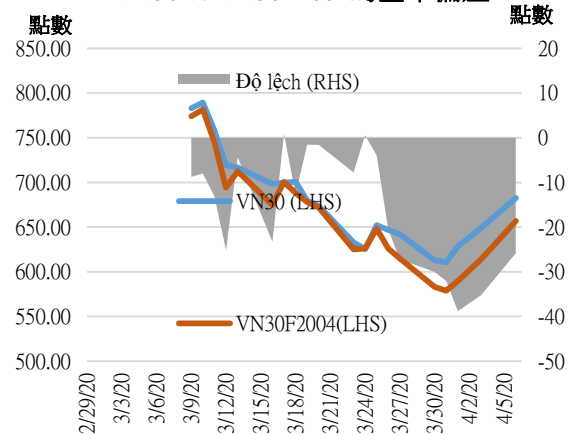
期貨合約

|            | 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 | 682.7 | 33.5 | 5.2%  | 0       |         |            |            |      |
| VN30F2004  | 656.8 | 42.9 | 7.0%  | 123,780 | -31.84% | 683        | 16/04/2020 | 12   |
| VN30F2005  | 652.1 | 42.6 | 7.0%  | 1,340   | 51.24%  | 689        | 21/05/2020 | 46   |
| VN30F2006  | 652.3 | 42.6 | 7.0%  | 126     | -8.03%  | 693        | 18/06/2020 | 74   |
| VN30F2009  | 657.3 | 43.0 | 7.0%  | 273     | 141.59% | 709        | 17/09/2020 | 165  |

期貨合約的價格曲線



VN30 vs VN30F2004的基本偏差



| 上漲排名/<br>前 5 檔 | 影響<br>點數 | 下跌排名/<br>前 5 檔 | 影響<br>點數 |
|----------------|----------|----------------|----------|
| VIC            | 3.95     | VJC            | 0.00     |
| TCB            | 3.41     | PLX            | 0.03     |
| VPB            | 2.79     | NVL            | 0.05     |
| HPG            | 2.71     | ROS            | 0.09     |
| MSN            | 2.29     | CTD            | 0.16     |

| 股價上漲<br>前 5 檔 | %    | 股價下跌<br>前 5 檔 | %    |
|---------------|------|---------------|------|
| BID           | 7.00 | VJC           | 0.00 |
| ROS           | 6.99 | NVL           | 0.19 |
| BVH           | 6.97 | PLX           | 0.50 |
| STB           | 6.95 | VNM           | 1.26 |
| CTD           | 6.94 | EIB           | 1.97 |

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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%  | 36,700  | 147,608 | 15.5 | 2.0 | 1,108   | 18%  | 55,800  | 29,500  |
| CTD  | Coteccons 建築股份公司                            | 工業     | 0.4%  | 51,600  | 3,937   | 5.8  | 0.5 | 192     | 47%  | 142,000 | 44,000  |
| CTG  | 越南工商股份銀行                                    | 金融     | 1.3%  | 20,100  | 74,840  | 7.9  | 1.0 | 7,751   | 30%  | 28,450  | 16,600  |
| BVH  | Bao Viet (保越) 集團                            | 金融     | 0.6%  | 45,250  | 33,590  | 27.7 | 1.8 | 330     | 29%  | 95,000  | 32,300  |
| DPM  | 油氣化學原料 - 化肥股份公司                             | 原材料    | 0.9%  | 40,100  | 47,752  | 11.5 | 2.1 | 415     | 13%  | 67,500  | 35,100  |
| EIB  | 越南進出口貿易股份銀行                                 | 金融     | 3.2%  | 15,500  | 19,056  | 22.0 | 1.2 | 226     | 30%  | 19,100  | 14,000  |
| FPT  | FPT 發展投資工藝股份公司                              | CNTT   | 5.1%  | 47,500  | 32,379  | 10.3 | 2.3 | 1,881   | 49%  | 61,300  | 40,100  |
| GAS  | 越南氣體總公司 - 股份公司                              | 公用服務   | 1.2%  | 63,000  | 120,579 | 10.3 | 2.5 | 439     | 3%   | 114,900 | 53,900  |
| GMD  | Gemadep 運輸股份公司                              | 工業     | 0.8%  | 8,140   | 19,063  | 7.9  | 0.7 | 2,763   | 12%  | 16,400  | 6,850   |
| HDB  | 胡志明市發展商業股份銀行                                | 金融     | 2.8%  | 20,500  | 19,734  | 5.6  | 1.0 | 1,701   | 23%  | 30,100  | 16,100  |
| HPG  | Hoa Phat (和發) 集團股份公司                        | 原材料    | 6.2%  | 18,850  | 52,046  | 7.3  | 1.1 | 7,822   | 37%  | 26,462  | 15,250  |
| MBB  | 軍隊貿易股份銀行                                    | 金融     | 4.5%  | 15,750  | 37,980  | 4.5  | 1.0 | 6,778   | 23%  | 23,900  | 13,150  |
| MSN  | Masan 集團股份公司                                | 必需消費品  | 5.2%  | 55,900  | 65,344  | 11.7 | 1.5 | 1,713   | 36%  | 91,600  | 46,400  |
| MWG  | 世界移動通信投資股份公司                                | 非必需消費品 | 4.1%  | 69,900  | 31,652  | 8.1  | 2.5 | 1,029   | 49%  | 129,500 | 56,300  |
| NVL  | Nova 房地產投資集團股份公司                            | 房地產    | 3.5%  | 52,000  | 50,416  | 14.6 | 2.3 | 519     | 6%   | 65,100  | 49,100  |
| PNJ  | Phu Nhuan (富潤) 珠寶股份公司                       | 非必需消費品 | 2.0%  | 55,500  | 12,498  | 10.4 | 2.7 | 770     | 49%  | 92,500  | 45,000  |
| REE  | 冷機電股份公司                                     | 工業     | 1.0%  | 30,200  | 9,364   | 5.7  | 0.9 | 730     | 49%  | 40,150  | 26,100  |
| ROS  | FLC Faros 建築股份公司                            | 工業     | 0.2%  | 3,980   | 2,259   | 12.7 | 0.4 | 6,632   | 2%   | 34,800  | 3,040   |
| SAB  | Sai Gon (西貢) 飲料-酒-啤酒股份公司                    | 必需消費品  | 1.9%  | 132,000 | 84,649  | 17.7 | 4.5 | 60      | 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%  | 13,650  | 8,009   | 26.9 | 1.1 | 1,936   | 6%   | 22,700  | 11,600  |
| SSI  | SSI 西貢證券股份公司                                | 金融     | 0.9%  | 14,150  | 7,330   | 7.9  | 0.8 | 2,306   | 52%  | 28,050  | 11,100  |
| STB  | 西貢商信銀行 (sacombank)                          | 金融     | 3.2%  | 8,930   | 16,107  | 6.6  | 0.6 | 9,871   | 12%  | 12,700  | 7,120   |
| TCB  | 越南技商股份銀行 (Techcombank)                      | 金融     | 7.7%  | 16,950  | 59,327  | 5.9  | 1.0 | 2,864   | 22%  | 25,650  | 14,000  |
| VCB  | 越南外商貿易股份銀行                                  | 金融     | 4.0%  | 68,000  | 252,204 | 13.6 | 3.1 | 1,159   | 24%  | 95,000  | 56,600  |
| VHM  | Vinhomes 股份公司                               | 房地產    | 4.6%  | 61,700  | 202,963 | 9.5  | 3.6 | 807     | 15%  | 102,300 | 52,000  |
| VIC  | Vingroup 集團股份公司                             | 房地產    | 8.9%  | 97,300  | 329,110 | 42.1 | 4.2 | 692     | 15%  | 126,500 | 68,000  |
| VJC  | Vietjet 越捷航空股份公司                            | 工業     | 5.2%  | 99,900  | 52,331  | 12.7 | 3.4 | 391     | 19%  | 148,800 | 93,200  |
| VNM  | 越南牛奶股份公司                                    | 必需消費品  | 10.6% | 96,200  | 167,521 | 17.6 | 6.1 | 1,287   | 59%  | 137,900 | 83,700  |
| VPB  | Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行          | 金融     | 6.4%  | 18,750  | 45,708  | 5.5  | 1.1 | 3,897   | 23%  | 29,300  | 16,000  |
| VRE  | Vincom Retail 股份公司                          | 房地產    | 1.7%  | 20,850  | 47,378  | 17.0 | 1.8 | 1,845   | 32%  | 37,950  | 16,900  |



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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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