

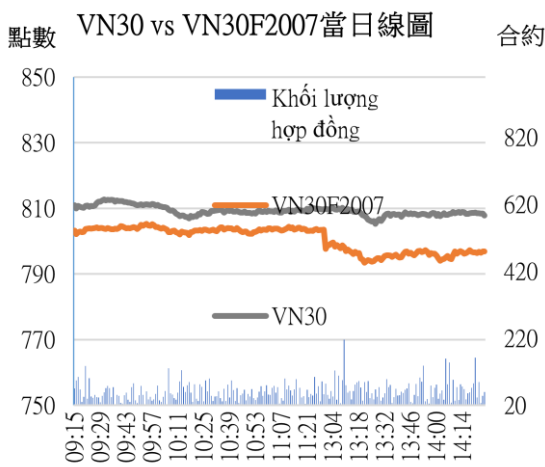
當日期貨市場：合約廣幅橫盤移動

2020/06/23

合約走勢

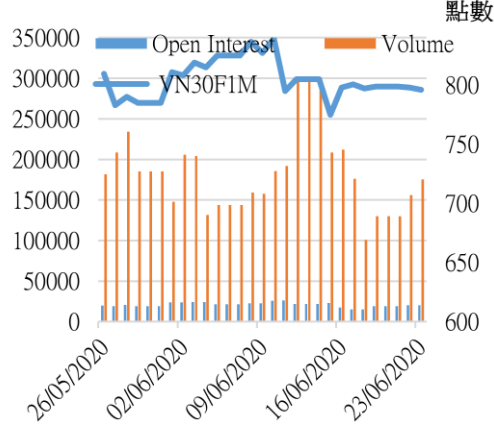
單位	收盤	+/-	成交量	到期日
VN30F2007	796.0	-1.9	175,272	16/07
VN30F2008	785.8	-2.6	513	20/08
VN30F2009	780.7	-3.5	141	17/09
VN30F2012	780.3	-0.8	110	17/12

源自：Bloomberg - YSVN



源自：Bloomberg - YSVN

合約 VN30F1M更改交易量和持倉量



源自：Bloomberg - YSVN

技術信號

- VN30F2007 繼續在 804 點進行第二次的修正，相當於 Fibonacci Retracement 61.8%。價格很有可能會在廣幅內橫盤波動，上限為 800-804 點，下限為 778-783 點。780-783 點區將是該價格明顯的支撐位。
- 在 30 分鐘的幀內，MACD 指標給出短期賣出信號，但 MACD Histogram 並未急劇分歧。因此，價格可能會積累和進行短期的修正，780-784 點將是合約的支撐位。

投資策略

- 當天策略 (Intraday)：投資者考慮在 797-799 點開空頭，停損於 801.5 點，目標為 784-786 點。若 778-783 點起到支撐作用，投資者可考慮開多頭。
- 主要短期趨勢策略 (Daily)：投資者等待 VN30F2007 的新切入點。

趨勢	VN30F2006-Daily	VN30F2006-1H
短期	橫盤	上漲
支撐 1	760	790
支撐 2	680	783
阻力 1	850	797
阻力 2	868	800



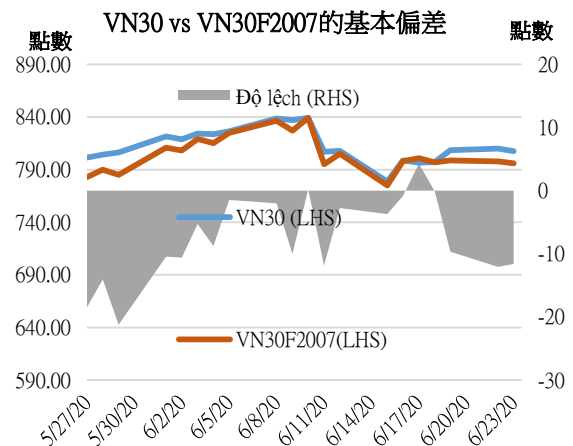
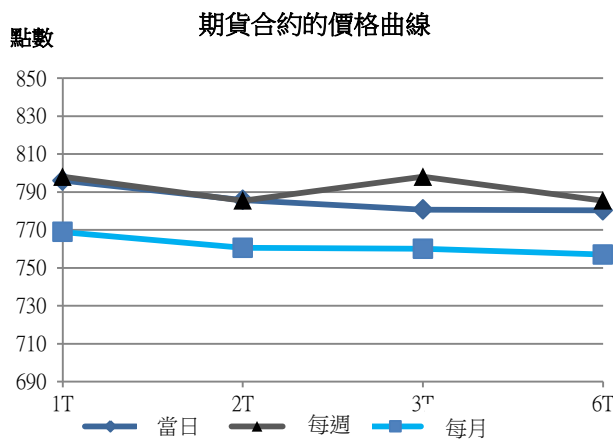
Pham Tan Phat
高級分析專員
Email: phat.pham@yuanta.com.vn
Phone: (084) 28 3622 6868 ext 3880



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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	807.6	-2.4	-0.3%	0				
VN30F2007	796.0	-1.9	-0.2%	175,272	12.32%	811	16/07/2020	24
VN30F2008	785.8	-2.6	-0.3%	513	-8.39%	818	20/08/2020	59
VN30F2009	780.7	-3.5	-0.4%	141	-38.70%	824	17/09/2020	87
VN30F2012	780.3	-0.8	-0.1%	110	8.91%	843	17/12/2020	178



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
FPT	0.45	VIC	-1.70
VNM	0.44	HPG	-0.65
SSI	0.43	STB	-0.36
VCB	0.27	NVL	-0.31
CTD	0.21	VHM	-0.31

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	6.93	VIC	-2.79
SSI	5.92	BID	-1.45
ROS	2.59	VRE	-1.45
SBT	1.35	STB	-1.28
PNJ	1.18	SAB	-1.20

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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	1.1%	40,700	163,696	19.0	2.2	1,437	18%	55,800	29,500
CTD	Coteccons 建築股份公司	工業	0.4%	72,500	5,531	9.0	0.6	354	46%	115,000	44,000
CTG	越南工商股份銀行	金融	2.8%	23,250	86,569	9.3	1.1	6,468	30%	28,450	16,600
BVH	Bao Viet (保越) 集團	金融	0.5%	48,600	36,077	37.2	1.9	888	28%	88,600	32,300
PLX	越南油氣集團	能量	0.8%	46,250	55,075	53.2	2.9	1,150	13%	66,500	35,100
EIB	越南進出口貿易股份銀行	金融	3.1%	18,000	22,130	23.3	1.4	386	30%	18,950	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.8%	47,550	37,275	11.4	2.5	2,228	49%	53,304	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.1%	73,900	141,441	12.7	2.8	815	3%	112,500	53,900
POW	越南天然氣股份總公司	公用服務	0.8%	10,500	24,590	10.2	0.9	5,870	12%	15,400	6,850
HDB	胡志明市發展商業股份銀行	金融	2.9%	26,500	25,597	7.2	1.4	1,390	21%	30,100	16,100
HPG	Hoa Phat (和發) 集團股份公司	原材料	7.3%	27,000	74,549	9.8	1.5	10,581	36%	28,600	15,250
MBB	軍隊貿易股份銀行	金融	4.1%	17,500	42,200	5.1	1.0	7,060	23%	23,900	13,150
MSN	Masan 集團股份公司	必需消費品	4.4%	58,400	68,266	14.7	1.6	1,755	39%	85,600	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.1%	85,300	38,625	9.7	2.9	1,503	49%	129,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	3.2%	58,300	56,524	16.3	2.5	953	6%	65,100	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.7%	59,800	13,466	11.4	2.7	929	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	31,350	9,720	6.3	1.0	609	49%	40,150	26,100
ROS	FLC Faros 建築股份公司	工業	0.1%	3,170	1,799	11.7	0.3	20,409	2%	30,050	2,870
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.9%	164,000	105,170	24.4	6.1	90	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	0.6%	15,000	8,801	87.9	1.2	2,306	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	16,100	9,675	13.2	1.0	4,432	50%	22,328	9,569
STB	西貢商信銀行 (sacombank)	金融	3.4%	11,550	20,832	8.7	0.8	12,944	9%	12,700	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.6%	20,650	72,278	6.9	1.1	2,350	22%	25,500	14,000
VCB	越南外商貿易股份銀行	金融	5.7%	86,000	318,963	17.7	3.8	1,360	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.9%	77,700	255,595	9.9	4.1	2,152	20%	102,300	52,000
VIC	Vingroup 集團股份公司	房地產	7.3%	94,200	318,625	45.0	3.9	828	14%	126,500	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.7%	109,400	57,308	15.4	3.8	408	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	10.6%	116,000	202,000	21.3	6.7	1,535	59%	135,500	83,700
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	6.3%	22,750	55,459	6.1	1.2	5,115	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.9%	27,200	61,807	22.2	2.3	3,605	31%	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

Lý Thị Hiền

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@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

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

Nguyễn Mạnh Hoạt

堤岸分行經理

+84 28 3622 6868 ext 3847

hoat.nguyen@yuanta.com.vn

Bùi Quốc Phong

同奈分行經理

+84 28 3622 6868

phong.bui@yuanta.com.vn

Chung Kim Hoa

華人客戶部經理

+84 28 3622 6868 ext 3828

hoa.chung@yuanta.com.vn

Đinh Thị Thu Cúc

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuanta.com.vn

Võ Đình Tuấn

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@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



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BUY: We have a positive outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

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