

當日期貨市場：在窄幅內積累

2020/01/13

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2001	879.5	0.8	69,842	16/01
VN30F2002	880.6	0.6	439	20/02
VN30F2003	883.0	-0.5	34	19/03
VN30F2006	887.9	0.1	113	18/06

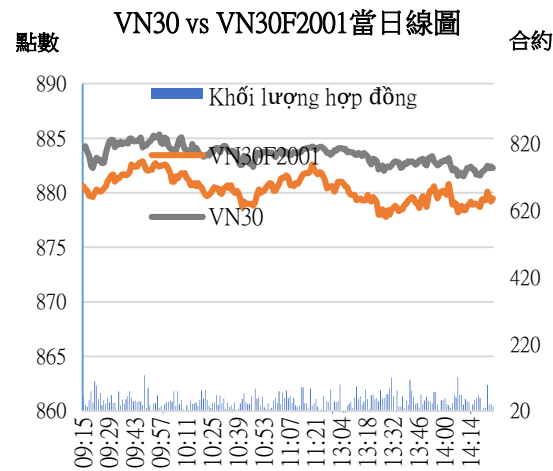
源自：Bloomberg - YSVN

技術信號

- VN30F2001 在 878-882 點橫盤整理，但正在形成一個向上的三角形。這是一個 continuation pattern 的模式，顯示 VN30F2001 仍處於橫盤狀態。
- 累積節奏將持續，因價格波動指標仍在弱化，如 Stochastic 指標 (20,5,5)，RSI 略有修正)。同時，當價格突破 882 點並超越下一個阻力位 887 點時，三角形模型將會完成。

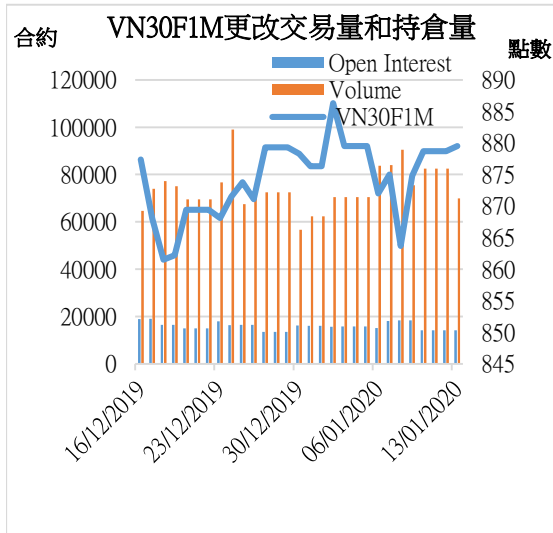
投資策略

- 當天策略 (Intraday)：投資者可在約 879 點開多頭，阻力位在 882 點，和若形成突破，阻力位將在 885 點，停損於 877.5 點。在 886-887 點開空頭，停損於 890 點，目標為 881 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有空頭，停損於 883.04 點。

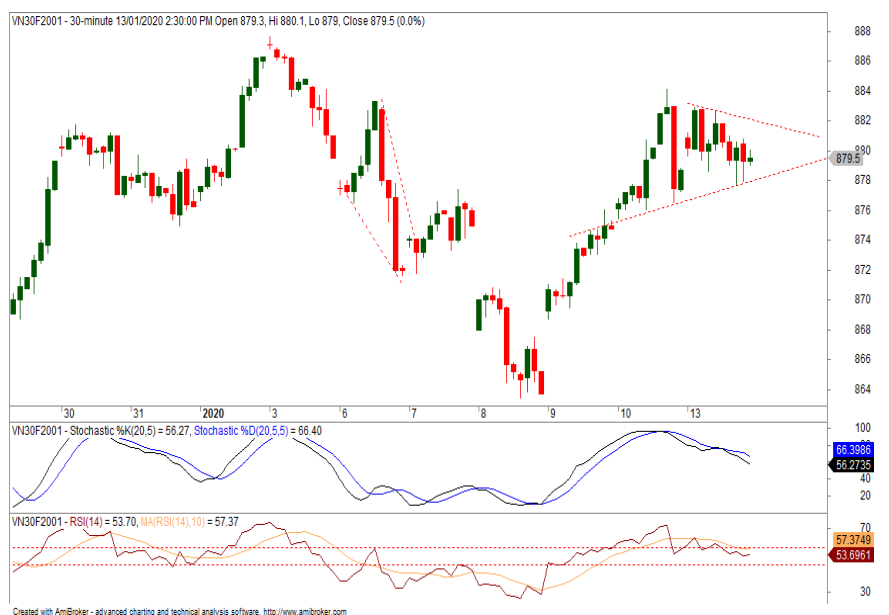


源自：Bloomberg - YSVN

趨勢	VN30F2001-Daily	VN30F2001-30M
短期	橫盤	上漲
支撐 1	860	879
支撐 2	830	876
阻力 1	890	882
阻力 2	900	885



源自：Bloomberg - YSVN



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Pham Tan Phat
高級分析專員

Email: phat.pham@yuanta.com.vn

Phone: (084) 28 3622 6868 ext 3880

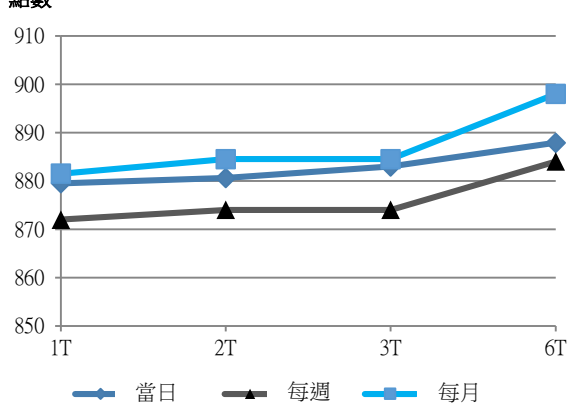


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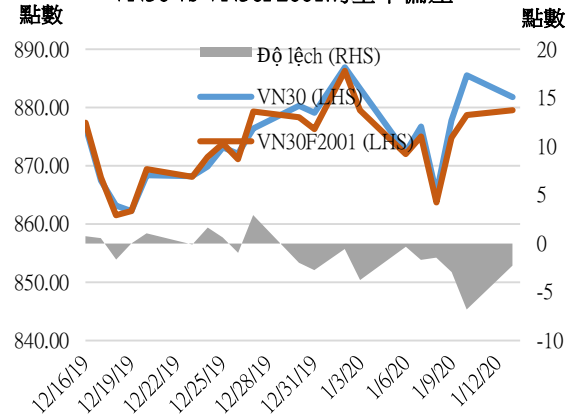
期貨合約

	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	881.8	-3.7	-0.4%	0				
VN30F2001	879.5	0.8	0.1%	69,842	-15.31%	882	16/01/2020	5
VN30F2002	880.6	0.6	0.1%	439	20.27%	889	20/02/2020	39
VN30F2003	883.0	-0.5	-0.1%	34	-61.36%	895	19/03/2020	67
VN30F2006	887.9	0.1	0.0%	113	189.74%	915	18/06/2020	158

期貨合約的價格曲線



VN30 vs VN30F2001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
VHM	0.93	VPB	-1.04
MSN	0.32	VNM	-1.04
PNJ	0.12	TCB	-0.63
HPG	0.11	NVL	-0.42
VJC	0.11	BID	-0.33

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
VHM	2.13	ROS	-7.00
DPM	1.18	BID	-2.34
MSN	0.88	GMD	-2.27
PNJ	0.56	VPB	-2.14
CTD	0.30	CTG	-1.49



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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	1.6%	50,100	199,693	23.5	3.0	834	18%	49,900	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	49,700	3,830	5.1	0.5	76	47%	162,000	50,200
CTG	越南工商股份銀行	金融	1.0%	23,200	83,590	13.7	1.1	3,145	30%	23,450	17,900
BVH	Bao Viet (保越) 集團	金融	0.8%	66,700	48,325	34.5	2.9	168	30%	98,500	65,000
DPM	油氣化學原料 - 化肥股份公司	原材料	0.3%	12,900	5,087	20.0	0.7	306	19%	23,700	12,350
EIB	越南進出口貿易股份銀行	金融	2.9%	18,000	21,454	33.7	1.4	107	30%	19,100	14,100
FPT	FPT 發展投資工藝股份公司	CNTT	4.9%	57,100	39,069	12.3	2.9	1,483	49%	61,300	37,727
GAS	越南氣體總公司 - 股份公司	公用服務	1.4%	95,300	182,208	16.2	4.0	279	4%	114,900	87,500
GMD	Gemadept 運輸股份公司	工業	0.9%	21,500	6,443	11.1	1.0	269	49%	29,150	21,000
HDB	胡志明市發展商業股份銀行	金融	3.0%	27,900	26,977	9.5	1.7	1,700	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.2%	24,250	66,266	9.5	1.4	5,344	38%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.6%	21,300	48,956	6.5	1.2	3,930	20%	23,900	17,500
MSN	Masan 集團股份公司	必需消費品	4.2%	57,000	66,630	12.6	2.0	914	39%	92,000	50,200
MWG	世界移動通信投資股份公司	非必需消費品	5.2%	114,500	51,893	13.8	4.5	626	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	3.3%	55,000	53,906	17.4	2.5	367	7%	65,100	53,700
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	89,000	19,411	17.8	4.7	463	49%	89,300	66,900
REE	冷機電股份公司	工業	1.0%	35,750	11,069	6.4	1.1	726	49%	40,150	30,200
ROS	FLC Faros 建築股份公司	工業	0.5%	11,300	7,407	37.6	1.2	26,220	4%	36,000	13,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.5%	233,900	145,571	30.8	8.1	29	63%	291,000	221,000
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.9%	18,700	10,972	42.5	1.5	1,240	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	18,300	9,120	10.1	0.9	1,404	55%	29,600	17,550
STB	西貢商信銀行 (sacombank)	金融	2.9%	10,400	18,307	6.6	0.7	3,034	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.2%	22,950	80,678	8.7	1.4	1,524	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.1%	89,400	328,977	16.8	4.0	629	24%	92,500	54,500
VHM	Vinhomes 股份公司	房地產	4.9%	86,300	274,017	15.7	5.2	1,296	15%	102,300	73,500
VIC	Vingroup 集團股份公司	房地產	8.1%	114,900	387,965	72.2	4.9	399	15%	126,500	98,800
VJC	Vietjet 越捷航空股份公司	工業	6.0%	146,500	76,585	14.8	5.6	445	20%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.3%	117,400	206,527	21.5	7.6	984	59%	152,600	116,000
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.5%	20,600	50,583	6.2	1.3	2,205	23%	22,800	17,500
VRE	Vincom Retail 股份公司	房地產	2.5%	33,750	77,259	32.9	2.8	3,315	33%	39,950	27,550



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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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