

當日期貨市場：漲勢得到鞏固

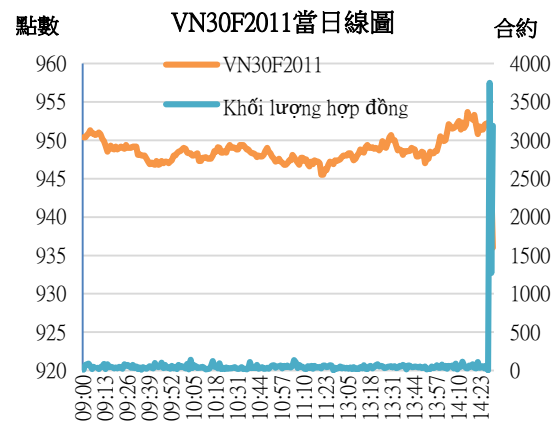
2020/11/20

合約走勢

收盤 +/- 成交量 到期日

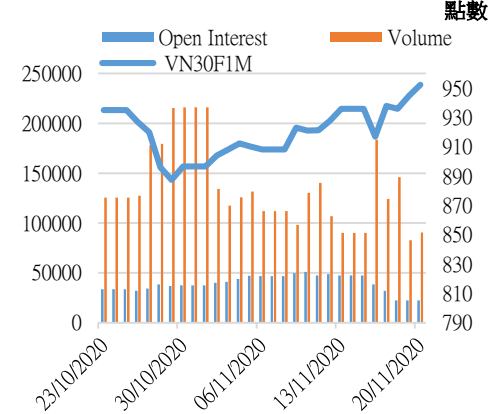
單位	點數	點數	合約	日期
VN30F2012	952.4	2.9	90,552	17/12
VN30F2101	954.0		507	21/01
VN30F2103	951.9	5.9	49	18/03
VN30F2106	953.0	10.4	49	17/06

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

- 4 個期貨合約均有積極的趨勢，其中 VN30F2M 和 VN30F2Q 有最高的漲幅。但是，期貨市場的表現不比股市那般積極，基差仍為正數。VN30F1M 上漲 2.9 點，成交量超過 9 萬合約。
- 在 15 分鐘的框架內，VN30F2012 處於上行的渠道中，並且上漲趨勢繼續得到鞏固。MACD 趨勢指標突破零值，日蠟燭圖線偏小，反映了供求的平衡。同時，根據 Elliott 波形，VN30F2012 處於從 870 點開始波腿的第 3 波。預計修正階段將在短期在窄幅內進行，並在價格通道的中線得到支撐（945-949 點區）。

投資策略

- 當天策略 (Intraday)：投資者仍應優先考慮多頭，因市場的漲勢仍然得到支持。多頭可在合約修正至 945-949 點區時開設，停損於 944 點，目標為 960 點。
- 主要短期趨勢策略 (Daily)：投資者打開多頭並累積多頭，切入點為 945-949 點，目標為 965 點，停損於 940 點。

趨勢	VN30F2012-Daily	VN30F2012-30M
短期	上漲	上漲
支撐 1	924	949
支撐 2	900	945
阻力 1	965	960
阻力 2	1000	965



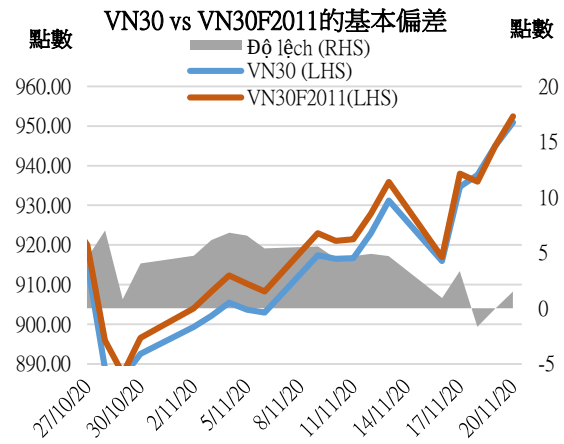
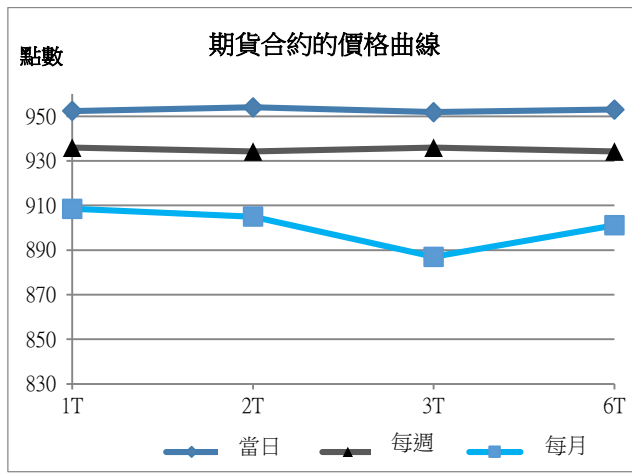
Pham Tan Phat
高級分析專員
Email: phat.pham@yuanta.com.vn
Phone: (084) 28 3622 6868 ext 3880



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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	950.9	6.0	0.6%	0				
VN30F2012	952.4	2.9	0.3%	90,552	-37.98%	956	17/12/2020	26
VN30F2101	954.0			507	-94.78%	964	21/01/2021	61
VN30F2103	951.9	5.9	0.6%	49	-36.36%	978	18/03/2021	117
VN30F2106	953.0	10.4	1.1%	49	32.43%	1,000	17/06/2021	208



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VJC	1.73	MWG	-0.45
VCB	1.20	MBB	-0.42
HPG	1.16	VIC	-0.16
VNM	1.01	SAB	-0.15
KDH	0.79	VRE	-0.15

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
KDH	6.87	SSI	-1.36
TCH	6.84	MWG	-1.07
VJC	4.57	MBB	-1.03
VCB	2.55	VRE	-0.90
BID	1.98	SAB	-0.88



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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	0.9%	41,200	165,707	19.4	2.1	1,694	17%	55,800	29,500
KDH	Khang Dien 住房投資和營業股份公司	房地產	1.3%	26,450	14,780	12.8	1.9	846	39%	26,450	16,667
CTG	越南工商股份銀行	金融	3.3%	33,200	123,617	11.3	1.5	7,295	29%	33,450	16,600
TCH	Hoang Huy 金融服務投資股份公司	工業	0.5%	20,300	7,171	7.1	1.4	7,458	5%	45,550	16,250
PLX	越南汽油集團	能源	0.9%	50,600	61,672	74.2	3.0	780	16%	60,000	35,100
EIB	越南進出口貿易股份銀行	金融	2.4%	17,250	21,208	24.8	1.3	326	30%	18,400	14,000
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	55,200	43,272	13.0	2.9	2,090	49%	56,000	34,870
GAS	越南氣體總公司 - 股份公司	公用服務	1.0%	81,800	156,561	17.2	3.3	870	3%	107,100	53,900
POW	越南電力石油股份公司	公用服務	0.6%	9,880	23,138	14.5	0.8	5,038	9%	13,850	6,850
HDB	胡志明市發展商業股份銀行	金融	3.0%	25,800	32,397	7.5	1.5	2,166	19%	26,000	12,385
HPG	Hoa Phat (和發) 集團股份公司	原材料	8.7%	35,700	118,284	11.0	2.2	15,583	33%	35,700	12,708
MBB	軍隊貿易股份銀行	金融	4.3%	19,300	53,522	6.4	1.2	7,640	23%	20,000	11,435
MSN	Masan 集團股份公司	必需消費品	4.5%	82,000	96,324	39.7	4.7	2,430	34%	98,000	46,400
MWG	世界移動通信投資股份公司	非必需消費品	4.4%	110,800	50,149	13.0	3.3	988	49%	120,500	56,300
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	61,600	60,720	10.6	2.4	1,357	5%	65,700	49,100
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	1.8%	73,600	16,569	16.0	3.4	916	49%	92,500	45,000
REE	冷機電股份公司	工業	0.8%	44,500	13,797	9.7	1.3	448	49%	44,700	26,100
ROS	FLC Faros 建築股份公司	工業	0.2%	2,210	1,254	#N/A N/A	0.2	6,324	2%	25,450	2,050
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	1.8%	192,000	123,126	30.4	6.2	106	63%	251,000	111,500
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.5%	17,500	10,268	24.9	1.5	3,675	6%	22,700	11,600
SSI	SSI 西貢證券股份公司	金融	0.9%	18,200	10,937	9.9	1.2	5,538	48%	18,700	9,569
STB	西貢商信銀行 (sacombank)	金融	3.2%	14,150	25,522	10.7	0.9	15,048	9%	14,800	7,120
TCB	越南技商股份銀行 (Techcombank)	金融	7.7%	23,400	81,903	7.2	1.2	12,730	23%	24,950	14,000
VCB	越南外商貿易股份銀行	金融	5.1%	92,500	343,071	20.0	3.7	1,093	24%	95,000	56,600
VHM	Vinhomes 股份公司	房地產	4.5%	78,500	258,227	11.4	3.4	2,210	22%	97,200	52,000
VIC	Vingroup 集團股份公司	房地產	8.6%	103,800	351,096	39.0	4.1	661	14%	117,200	68,000
VJC	Vietjet 越捷航空股份公司	工業	4.2%	118,900	62,284	#N/A N/A	4.5	487	18%	148,800	93,200
VNM	越南牛奶股份公司	必需消費品	9.8%	110,900	231,742	23.2	7.9	1,806	58%	112,600	69,750
VPB	Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行	金融	5.8%	25,500	62,163	6.2	1.3	6,042	23%	29,300	16,000
VRE	Vincom Retail 股份公司	房地產	1.8%	27,650	62,830	27.6	2.2	3,794	30%	35,350	16,900



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元大證券（越南）公司

個人客戶分析部

Nguyễn Th ệ Minh

研究分析經理

+84 28 3622 6868 ext 3826

minh.nguyen@yuanta.com.vn

Lý Thị Hi ền

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.

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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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