

當日期貨市場：Falling Wedge 圖案出現

2020/01/07

合約走勢

收盤 +/- 成交量 到期日

| 單位 | 點數 | 點數 | 合約 | 日期 |
|-----------|-------|-----|--------|-------|
| VN30F2001 | 875.0 | 3.0 | 83,997 | 16/01 |
| VN30F2002 | 875.5 | 1.5 | 162 | 20/02 |
| VN30F2003 | 885.2 | 6.2 | 62 | 19/03 |
| VN30F2006 | 884.5 | 0.5 | 33 | 18/06 |

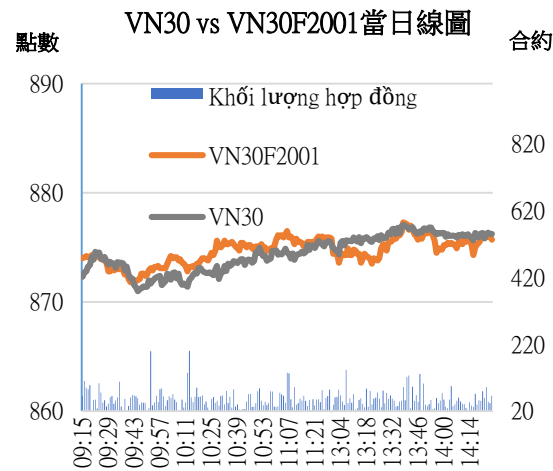
源自：Bloomberg - YSVN

技術信號

- VN30F2001 已從 872 點開始恢復，但恢復水平不顯著。同時，下降楔形價格模式指向下方，顯示出一種修正的趨勢，阻力位 877.6-879.5 點相當於 Fibonacci 38.2-50%。
- RSI 在 30 分鐘框架內稍有恢復，並且在 40-50 區域下方的不確定信號表明仍存在修正風險。

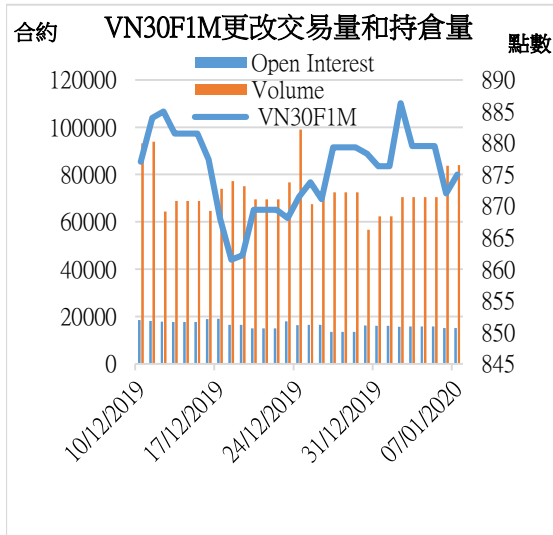
投資策略

- 當天策略 (Intraday)：投資者考慮在約 877.6-879 點的阻力位開空頭，停損於 880.5 點，目標為 868-870 點。
- 主要短期趨勢策略 (Daily)：投資者考慮在 Daily 框架中持有多頭，停損於 868.8 點。

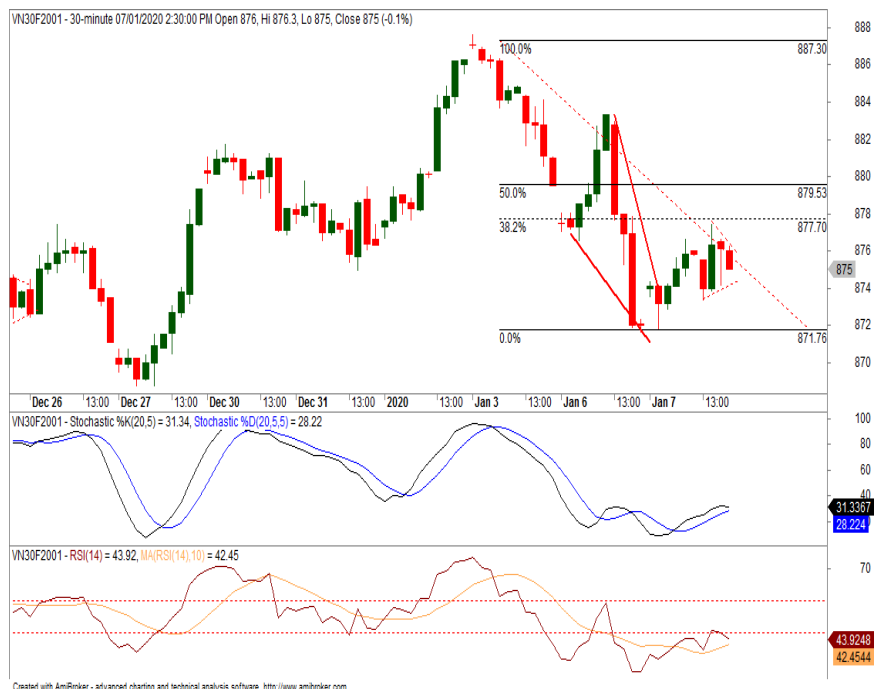


源自：Bloomberg - YSVN

| 趨勢 | VN30F2001-Daily | VN30F2001-1H |
|------|-----------------|--------------|
| 短期 | 上漲 | 下跌 |
| 支撐 1 | 868 | 872 |
| 支撐 2 | 850 | 868 |
| 阻力 1 | 890 | 875 |
| 阻力 2 | 900 | 880 |



源自：Bloomberg - YSVN



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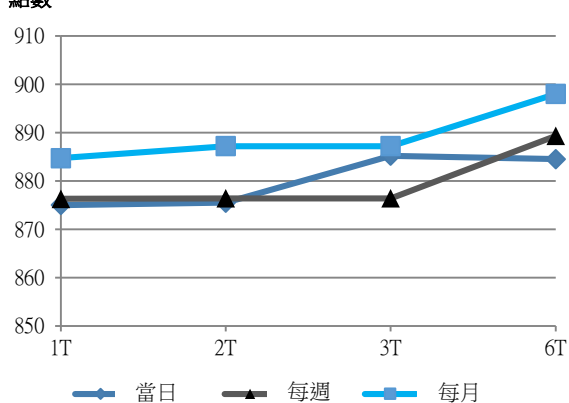


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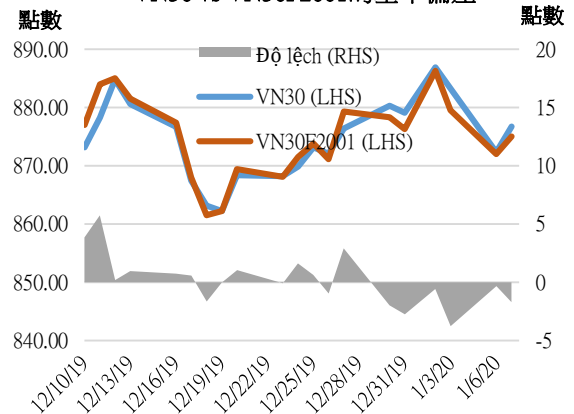
期貨合約

| | 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 | 876.7 | 4.4 | 0.5% | 0 | | | | |
| VN30F2001 | 875.0 | 3.0 | 0.3% | 83,997 | 0.27% | 878 | 16/01/2020 | 11 |
| VN30F2002 | 875.5 | 1.5 | 0.2% | 162 | -10.50% | 885 | 20/02/2020 | 45 |
| VN30F2003 | 885.2 | 6.2 | 0.7% | 62 | -53.73% | 891 | 19/03/2020 | 73 |
| VN30F2006 | 884.5 | 0.5 | 0.1% | 33 | -63.33% | 912 | 18/06/2020 | 164 |

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 |
|----------------|----------|----------------|----------|
| VPB | 0.93 | HPG | -0.68 |
| FPT | 0.82 | HDB | -0.28 |
| VNM | 0.76 | GMD | -0.17 |
| TCB | 0.47 | GAS | -0.09 |
| MWG | 0.36 | EIB | -0.07 |

| 股價上漲 前 5 檔 | % | 股價下跌 前 5 檔 | % |
|---------------|------|---------------|-------|
| ROS | 6.74 | GMD | -2.25 |
| VPB | 2.01 | CTD | -2.09 |
| BID | 1.97 | HPG | -1.25 |
| FPT | 1.93 | DPM | -1.18 |
| CTG | 1.64 | HDB | -1.11 |



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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% | 46,700 | 163,495 | 19.3 | 2.5 | 1,055 | 21% | 43,000 | 30,550 |
| CTD | Coteccons 建築股份公司 | 工業 | 0.4% | 51,500 | 4,883 | 6.5 | 0.6 | 59 | 48% | 162,000 | 64,000 |
| CTG | 越南工商股份銀行 | 金融 | 1.0% | 21,700 | 76,144 | 12.5 | 1.0 | 2,889 | 29% | 24,400 | 17,700 |
| BVH | Bao Viet (保越) 集團 | 金融 | 0.8% | 67,500 | 49,132 | 37.1 | 3.1 | 172 | 25% | 104,000 | 69,900 |
| DPM | 油氣化學原料 - 化肥股份公司 | 原材料 | 0.3% | 12,550 | 5,048 | 19.9 | 0.6 | 375 | 19% | 23,700 | 12,600 |
| EIB | 越南進出口貿易股份銀行 | 金融 | 2.7% | 17,450 | 21,023 | 33.1 | 1.3 | 116 | 30% | 19,100 | 13,350 |
| FPT | FPT 發展投資工藝股份公司 | CNTT | 4.8% | 58,100 | 37,983 | 11.9 | 2.8 | 1,747 | 49% | 61,300 | 36,818 |
| GAS | 越南氣體總公司 - 股份公司 | 公用服務 | 1.5% | 97,100 | 192,926 | 17.1 | 4.2 | 303 | 4% | 114,900 | 82,400 |
| GMD | Gemadept 運輸股份公司 | 工業 | 0.9% | 21,750 | 7,082 | 12.2 | 1.1 | 420 | 49% | 29,600 | 23,800 |
| HDB | 胡志明市發展商業股份銀行 | 金融 | 2.9% | 26,700 | 25,653 | 9.0 | 1.6 | 1,852 | 24% | 32,350 | 24,450 |
| HPG | Hoa Phat (和發) 集團股份公司 | 原材料 | 5.8% | 23,700 | 62,400 | 8.9 | 1.4 | 4,730 | 38% | 27,577 | 20,300 |
| MBB | 軍隊貿易股份銀行 | 金融 | 4.8% | 21,000 | 51,398 | 6.8 | 1.3 | 4,785 | 20% | 23,900 | 16,713 |
| MSN | Masan 集團股份公司 | 必需消費品 | 5.1% | 56,800 | 81,242 | 15.4 | 2.4 | 483 | 40% | 92,000 | 68,600 |
| MWG | 世界移動通信投資股份公司 | 非必需消費品 | 5.0% | 115,600 | 48,253 | 13.1 | 4.3 | 714 | 49% | 129,500 | 80,600 |
| NVL | Nova 房地產投資集團股份公司 | 房地產 | 3.2% | 56,300 | 52,756 | 17.8 | 2.6 | 415 | 7% | 69,500 | 53,700 |
| PNJ | Phu Nhuan (富潤) 珠寶股份公司 | 非必需消費品 | 2.3% | 86,900 | 18,050 | 16.8 | 4.4 | 493 | 49% | 89,300 | 64,800 |
| REE | 冷機電股份公司 | 工業 | 1.0% | 36,650 | 11,131 | 6.4 | 1.1 | 932 | 49% | 40,150 | 29,450 |
| ROS | FLC Faros 建築股份公司 | 工業 | 0.9% | 15,050 | 14,105 | 71.6 | 2.4 | 21,704 | 3% | 43,500 | 24,350 |
| SAB | Sai Gon (西貢) 飲料-酒-啤酒股份公司 | 必需消費品 | 2.5% | 224,000 | 147,495 | 31.2 | 8.2 | 23 | 63% | 291,000 | 230,000 |
| SBT | Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司 | 必需消費品 | 0.8% | 18,700 | 10,972 | 42.5 | 1.5 | 1,282 | 6% | 21,500 | 15,400 |
| SSI | SSI 西貢證券股份公司 | 金融 | 0.9% | 18,250 | 10,085 | 11.2 | 1.0 | 1,740 | 56% | 30,000 | 19,750 |
| STB | 西貢商信銀行 (sacombank) | 金融 | 2.8% | 10,150 | 18,217 | 6.5 | 0.7 | 3,532 | 13% | 13,200 | 10,000 |
| TCB | 越南技商股份銀行 (Techcombank) | 金融 | 8.2% | 23,200 | 80,153 | 8.6 | 1.4 | 2,039 | 22% | 29,150 | 19,900 |
| VCB | 越南外商貿易股份銀行 | 金融 | 4.0% | 87,800 | 316,367 | 16.2 | 3.9 | 762 | 24% | 92,500 | 51,000 |
| VHM | Vinhomes 股份公司 | 房地產 | 5.4% | 83,800 | 306,815 | 20.3 | 7.1 | 908 | 15% | 102,300 | 70,900 |
| VIC | Vingroup 集團股份公司 | 房地產 | 8.0% | 114,700 | 387,125 | 72.8 | 5.0 | 379 | 15% | 126,500 | 95,300 |
| VJC | Vietjet 越捷航空股份公司 | 工業 | 5.8% | 145,900 | 75,747 | 14.7 | 5.6 | 540 | 20% | 147,100 | 107,300 |
| VNM | 越南牛奶股份公司 | 必需消費品 | 9.5% | 118,500 | 212,622 | 22.1 | 7.8 | 1,004 | 59% | 152,600 | 117,300 |
| VPB | Viet Nam Thịnh Vuong (越南繁榮) 貿易股份銀行 | 金融 | 5.3% | 20,350 | 48,255 | 6.0 | 1.2 | 2,714 | 23% | 23,000 | 17,500 |
| VRE | Vincom Retail 股份公司 | 房地產 | 2.5% | 33,950 | 78,015 | 32.4 | 2.7 | 3,088 | 33% | 39,950 | 26,700 |



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