

當日期貨市場：出現 Rising Wedge 模型

2020/02/07

合約走勢

收盤 +/- 成交量 到期日

單位	點數	點數	合約	日期
VN30F2002	857.0	-3.5	125,635	20/02
VN30F2003	856.0	-4.0	213	19/03
VN30F2006	863.6	-1.7	117	18/06
VN30F2009	861.5	-6.1	69	17/09

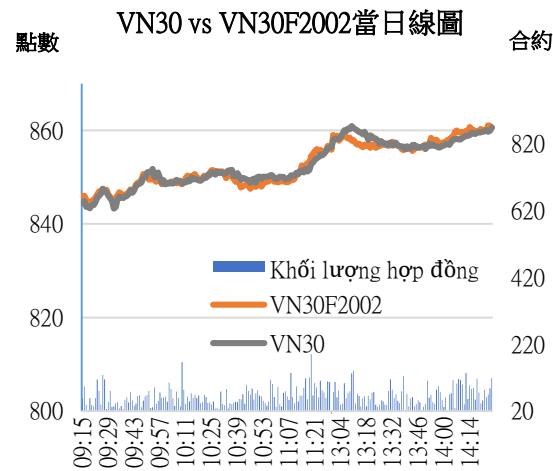
源自：Bloomberg - YSVN

技術信號

- VN30F1M 在窄幅內波動，但在接近尾盤時從 851 點開始恢復。RSI 顯示出相當波動的跡象，但因仍處於上漲趨勢，表明價格可能在短期內繼續上漲的慣性。
- 但是，上漲勢頭將受到限制，因為價格正在形成 Rising Wedge 模型，模型的上限在約 863-865 點。同時，這也是 Fibonacci Retracement 50% 的區域，因此 VN30F1M 可能會受到來自上述區域的修正壓力。

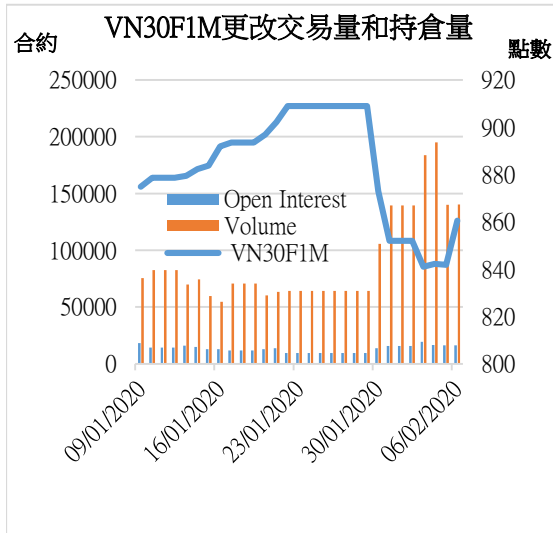
投資策略

- 當天策略 (Intraday)：投資者考慮在 864-865 點開空頭以試探市場的趨勢，停損於 868 點和目標為 845 點。
- 主要短期趨勢策略 (Daily)：投資者繼續持有多頭，並停損於 840.93 點。



源自：Bloomberg - YSVN

趨勢	VN30F2002-Daily	VN30F2002-1H
短期	上漲	上漲
支撐 1	810	851
支撐 2	750	830
阻力 1	870	865
阻力 2	910	870



源自：Bloomberg - YSVN



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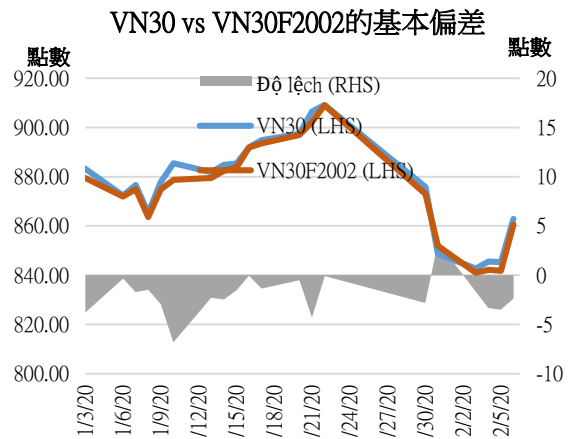
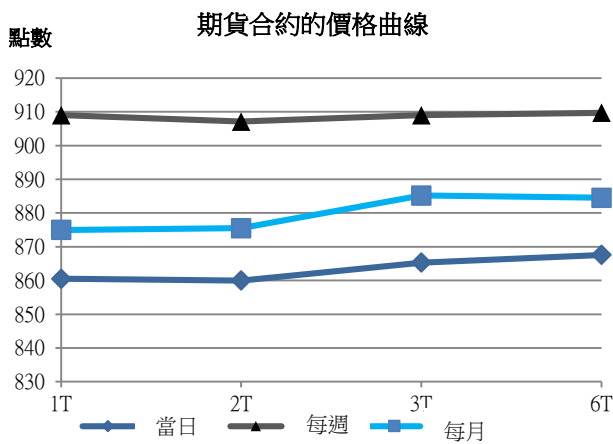
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期貨合約

	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	863.5	0.6	0.1%	0				
VN30F2002	857.0	-3.5	-0.4%	125,635	-10.50%	865	20/02/2020	13
VN30F2003	856.0	-4.0	-0.5%	213	-45.52%	871	19/03/2020	40
VN30F2006	863.6	-1.7	-0.2%	117	1.74%	891	18/06/2020	131
VN30F2009	861.5	-6.1	-0.7%	69	122.58%	911	17/09/2020	222



上漲排名/ 前 5 檔	影響 點數	下跌排名/ 前 5 檔	影響 點數
VNM	2.03	HPG	-1.92
VJC	1.32	MBB	-0.76
VRE	0.59	TCB	-0.62
NVL	0.50	CTG	-0.39
STB	0.49	VPB	-0.35

股價上漲 前 5 檔	%	股價下跌 前 5 檔	%
CTD	6.97	HPG	-3.37
ROS	6.95	CTG	-3.06
VRE	3.39	BID	-2.82
VJC	2.90	MBB	-1.83
SAB	2.63	PNJ	-1.55



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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	1.3%	51,700	207,938	21.6	2.8	858	18%	55,800	30,550
CTD	Coteccons 建築股份公司	工業	0.3%	56,800	4,333	6.4	0.5	99	47%	146,200	47,750
CTG	越南工商股份銀行	金融	1.4%	26,900	100,160	10.6	1.3	4,637	30%	28,100	19,500
BVH	Bao Viet (保越) 集團	金融	0.6%	59,800	44,391	36.6	2.3	176	30%	98,500	54,700
DPM	油氣化學原料 - 化肥股份公司	原材料	#VALUE!	11,750	4,598	13.0	0.6	279	19%	23,700	10,800
EIB	越南進出口貿易股份銀行	金融	2.9%	17,500	21,515	24.8	1.4	128	30%	19,100	15,350
FPT	FPT 發展投資工藝股份公司	CNTT	4.6%	53,300	36,152	12.6	2.6	1,612	49%	61,300	38,818
GAS	越南氣體總公司 - 股份公司	公用服務	1.3%	86,000	164,600	14.1	3.4	293	4%	114,900	80,600
GMD	Gemadept 運輸股份公司	工業	#VALUE!	19,450	5,775	12.2	0.9	297	49%	29,150	17,800
HDB	胡志明市發展商業股份銀行	金融	3.2%	29,950	28,831	8.1	1.9	1,612	23%	32,350	24,450
HPG	Hoa Phat (和發) 集團股份公司	原材料	6.4%	24,350	67,232	9.4	1.4	6,411	39%	27,385	20,300
MBB	軍隊貿易股份銀行	金融	4.7%	21,400	49,770	6.1	1.3	4,715	21%	23,900	18,611
MSN	Masan 集團股份公司	必需消費品	3.7%	49,900	58,330	10.5	1.4	992	39%	92,000	46,600
MWG	世界移動通信投資股份公司	非必需消費品	5.1%	108,700	49,264	12.6	4.0	670	49%	129,500	80,600
NVL	Nova 房地產投資集團股份公司	房地產	2.8%	54,100	52,452	15.2	2.5	367	7%	65,100	52,800
PNJ	Phu Nhuan (富潤) 珠寶股份公司	非必需消費品	2.4%	82,600	18,601	15.5	4.1	586	49%	92,500	71,000
REE	冷機電股份公司	工業	0.9%	33,900	10,511	6.4	1.0	709	49%	40,150	30,750
ROS	FLC Faros 建築股份公司	工業	0.3%	7,540	4,280	24.0	0.7	21,349	4%	35,750	7,000
SAB	Sai Gon (西貢) 飲料-酒-啤酒股份公司	必需消費品	2.2%	195,000	125,050	26.1	6.6	36	63%	291,000	189,300
SBT	Bien Hoa - Thanh Thanh Cong (邊和 - 成成功) 股份公司	必需消費品	0.8%	18,000	10,561	35.5	1.5	1,221	6%	21,500	15,400
SSI	SSI 西貢證券股份公司	金融	0.9%	17,700	9,170	10.4	0.9	1,505	55%	29,600	16,500
STB	西貢商信銀行 (sacombank)	金融	3.2%	11,150	20,111	8.2	0.8	3,585	12%	13,200	9,750
TCB	越南技商股份銀行 (Techcombank)	金融	8.0%	22,150	77,528	7.7	1.3	1,835	22%	28,200	19,900
VCB	越南外商貿易股份銀行	金融	4.2%	90,000	333,799	18.0	3.9	772	24%	95,000	56,800
VHM	Vinhomes 股份公司	房地產	5.1%	87,000	286,188	13.7	5.2	1,359	15%	102,300	76,300
VIC	Vingroup 集團股份公司	房地產	8.3%	114,400	386,950	50.4	5.1	430	15%	126,500	101,200
VJC	Vietjet 越捷航空股份公司	工業	5.4%	131,200	68,728	16.6	4.5	442	19%	148,800	107,300
VNM	越南牛奶股份公司	必需消費品	9.6%	110,200	191,900	20.1	7.0	972	59%	152,600	101,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.8%	25,350	61,797	7.5	1.5	2,104	23%	25,650	17,500
VRE	Vincom Retail 股份公司	房地產	2.1%	32,000	72,714	25.5	2.7	2,896	33%	39,950	27,950



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