

## 下跌至 1275-1279 點

2024/09/17

合約走勢					
收盤	+/-	交易量	到期日	剩餘時間	
單位	點數	點數	合約	日期	日
VN30F2409	1282.0	-12.1	168,579	19/09	5
VN30F2410	1283.5	-12.9	3817	17/10	33
VN30F2412	1278.5	-14.2	776	19/12	96
VN30F2503	1285.6	-7.1	56	20/03	187

源自 Bloomberg - YSVN

合約更改交易量和持倉量				
單位	合約	+/-	OI	+/-
		%		%
VN30F2409	168,579	-13.0%	44,600	
VN30F2410	3,817	213.6%	3817	
VN30F2412	776	69.1%	915	
VN30F2503	56	154.5%	56	

源自：Bloomberg - YSVN

合約的基差變動			
單位	基差	前一盤	+/-
	點數	點數	點數
VN30F2409	0.6	-0.2	0.8
VN30F2410	2.1	-0.2	2.3
VN30F2412	-2.9	-1.6	-1.3
VN30F2503	4.2	-1.6	5.8

源自：Bloomberg - YSVN

### 合約走勢

- 股票市場持續震盪以及流動性較低水平，導致期貨合約無法維持盤初交易日的上漲勢頭，並在午盤的交易日大幅下跌。其中，VN30F2409 合約收盤下跌超過 12 點，基差為 0.6 點。
- VN30F2409 的成交量比前一交易日減少 13%，合約的持倉量在到期周減少至 44,600 份。

### VN30F1M 的評估

- VN30F2409 跌破 1290-1292 點，1H 幀內趨勢轉為下跌趨勢。相當於斐波那契回檔位 50%-61.8% 的 1275-1279 點可能會是 9 月合約的調整區域。MACD 指標在多個時間範圍內出現賣出訊號，訊號線出現背離，顯示漲跌交替期在未來的幾個交易日可能形成。
- 同時，VN30F2409 合約的短期趨勢在日線圖維持下跌，追蹤停損相當於 1316 點。

### 投資策略

當天策略 (Intraday)	投資者考慮在 1,275-1279 點開設多頭，停損於 1,273 點，止損在 1,286 點。 空頭倉位在 1288-1290 點開設，停損於 1292 點。
主要短期 趨勢策略 (Daily)	投資者持有空頭倉位，停損於 1,316 點。

Pham Tan Phat

高級分析專員

Email: [phat.pham@yuanta.com.vn](mailto:phat.pham@yuanta.com.vn)

Phone: (084) 28 3622 6868 ext 3880



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### VN30F1M 合約走勢圖

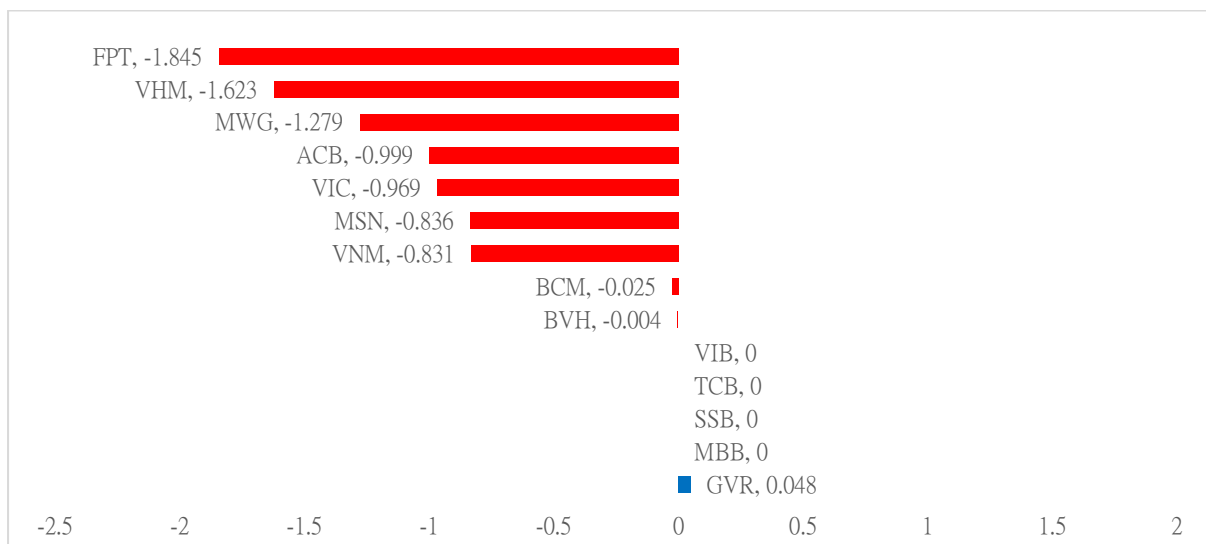


	VN30F2409-Daily	VN30F2409-1H
趨勢	下跌	下跌
支撐 1	1275	1279
支撐 2	1262	1275
阻力 1	1316	1290
阻力 2	1323	1297

### VN30-INDEX 指數走勢

VN30-Index 收盤下跌 1%，其中 FPT, VHM 和 MWG 是對指數負面貢獻最多的 3 檔股票。相反，GVR 是對指數積極貢獻最多的股票。

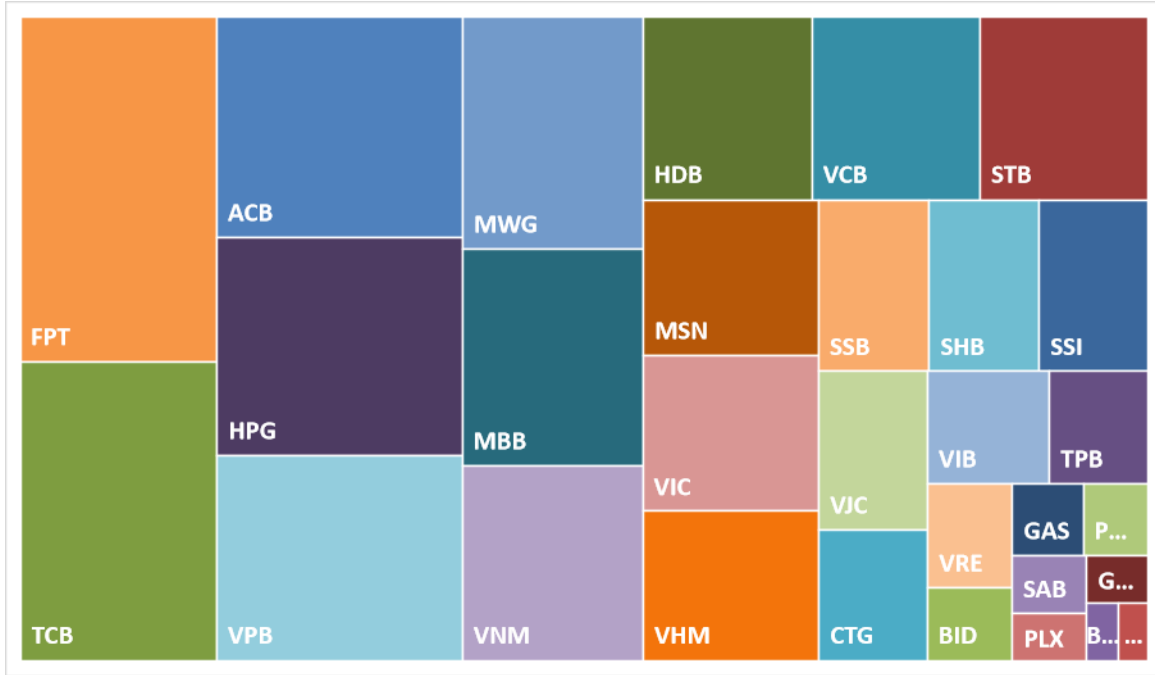
### VN30-INDEX 中最有影響力的成份股





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### VN30-INDEX 中的資本化



### FPT 的走勢圖





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VN30-INDEX 中的成分股

股碼	公司名稱	行業	比重	收盤價	資本化	PER	PBR	3個月平均交易量	外資持有	52週最高	52週最底
		單位	%	VND	Bil.VND	x	x	'000 cp	%	VND	VND
BID	越南投資與發展商業股份銀行	金融	7.5%	24,150	107,870	6.6	1.4	7,193	30%	26,261	18,217
KDH	Khang Dien 房屋貿易投資股份公司	房地產	0.2%	70,300	72,761	29.1	3.9	884	2%	74,500	50,400
CTG	越南工商股份銀行	金融	0.8%	47,750	272,196	11.9	2.1	2,377	17%	56,700	34,608
ACB	亞洲商業股份銀行	金融	0.2%	42,700	31,697	17.0	1.4	710	26%	48,300	38,200
PLX	越南油氣集團	能源	2.2%	34,650	186,070	9.2	1.4	7,422	27%	37,150	24,431
BVH	Bao Viet 集團	金融	9.9%	131,100	191,465	26.8	7.0	5,606	46%	139,700	71,826
FPT	FPT 發展投資工藝股份公司	科技	0.7%	72,600	170,078	15.0	2.4	1,382	2%	91,422	71,569
GAS	越南氣體總公司 - 股份公司	公用服務	0.4%	34,900	139,600	49.7	2.7	3,585	1%	39,000	16,450
POW	越南天然氣股份總公司	公用服務	4.4%	26,200	76,309	6.3	1.5	7,517	19%	27,700	16,550
HDB	胡志明市發展商業股份銀行	金融	6.8%	24,850	158,947	14.2	1.5	19,802	23%	29,950	20,545
HPG	Hoa Phat (和發) 集團股份公司	原材料	5.4%	23,900	126,821	5.9	1.3	16,175	23%	25,750	16,950
MBB	軍隊貿易股份銀行	金融	3.7%	72,900	104,856	153.8	3.1	4,948	30%	81,600	56,000
MSN	Masan 集團股份公司	必需消費品	6.0%	66,100	96,633	43.9	3.7	8,257	47%	70,800	33,600
MWG	世界移動通信投資股份公司	非必需消費品	0.4%	45,000	57,177	15.7	2.2	2,086	18%	51,700	31,300
NVL	Nova 房地產投資集團股份公司	房地產	0.6%	12,300	28,805	27.5	0.9	11,202	4%	15,900	10,400
PNJ	Phu Nuan (富潤) 珠寶股份公司	非必需消費品	0.6%	55,800	71,567	17.0	3.0	926	61%	83,100	52,000
GVR	越南橡膠工業集團	原材料	2.5%	10,250	37,540	4.7	0.7	15,951	3%	12,500	9,990
PDR	Phat Dat 開發房地產股份公司	房地產	2.0%	15,250	43,234	9.3	1.3	3,212	0%	23,769	15,050
TPB	Tien Phong 股份商業銀行	金融	2.6%	32,100	48,443	17.0	2.0	11,624	#VALUE!	39,250	25,650
SAB	西貢啤酒 - 酒精 - 飲料股份公司	必需消費品	4.3%	29,550	55,708	6.8	1.1	9,425	23%	33,700	25,850
SSI	SSI 西貢證券股份公司	金融	7.9%	22,200	156,399	7.3	1.1	14,095	21%	25,250	13,600
STB	西貢商信銀行 (sacombank)	金融	1.5%	18,000	39,629	8.4	1.1	9,869	29%	20,250	15,600
TCB	越南技商股份銀行 (Techcombank)	金融	4.2%	88,900	496,870	14.9	2.7	1,618	23%	100,500	80,100
VCB	越南外商貿易股份銀行	金融	4.2%	41,750	181,795	7.7	0.9	8,934	14%	51,400	34,000
VHM	Vinhomes 股份公司	房地產	1.9%	18,000	53,624	7.0	1.4	4,076	4%	21,368	14,786
VIC	Vingroup 集團股份公司	房地產	3.7%	42,050	160,785	42.5	1.2	2,546	10%	53,900	38,700
VJC	Vietjet 越捷航空股份公司	工業	2.4%	104,000	56,328	60.8	3.4	775	13%	119,600	94,000
VNM	越南牛奶股份公司	必需消費品	4.7%	71,900	150,268	17.3	4.4	4,695	52%	79,800	63,000
VPB	Viet Nam Thinh Vuong (越南繁榮) 貿易股份銀行	金融	6.8%	18,350	145,587	12.1	1.1	21,702	26%	23,150	17,500
VRE	Vincom Retail 股份公司	房地產	1.3%	18,900	42,947	9.6	1.1	11,071	22%	28,750	16,700



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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@yuantan.com.vn

**Lý Thị Hiền**

研究分析主管

+84 28 3622 6868 ext 3908

hien.ly@yuantan.com.vn

**Quách Đức Khánh**

高級分析專員

+84 28 3622 6868 ext 3833

khanh.quach@yuantan.com.vn

**Khổng Hữu Hiệp**

高級分析專員

+84 28 3622 6868 ext 3912

hiiep.khong@yuantan.com.vn

**Nguyễn Trịnh Ngọc Hồng**

高級分析專員

+84 28 3622 6868 ext 3832

hong.nguyen@yuantan.com.vn

**Phạm Tấn Phát**

高級分析專員

+84 28 3622 6868 ext 3880

phat.pham@yuantan.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@yuantan.com.vn

**Phạm Đắc Thành**

北部區域經理

+84 28 3622 6868 ext 3416

thanh.pham@yuantan.com.vn

**Nguyễn Mạnh Hoat**

南部區域經理（胡志明市）

+84 28 3622 6868 ext 3847

hoat.nguyen@yuantan.com.vn

**Lương Kỳ Ty**

堤岸分行經理

+84 28 3622 6868 ext 3653

ty.luong@yuantan.com.vn

**Bùi Quốc Phong**

同奈分行經理

+84 28 3622 6868 ext 3701

phong.bui@yuantan.com.vn

**Võ Thị Thu Thủy**

平陽分行經理

+84 28 3622 6868 ext 3505

thuy.vo@yuantan.com.vn

**Nguyễn Việt Quang**

河內分行經理

+84 28 3622 6868 ext 3404

quang.nguyen@yuantan.com.vn

**Võ Đình Tuấn**

峴港分行經理

+84 28 3622 6868 ext 3301

tuan.vo@yuantan.com.vn

**Đinh Thị Thu Cúc**

頭頓分行經理

+84 28 3622 6868 ext 3203

cuc.dinh@yuantan.com.vn



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