

### 1. VN DIAMOND INDEX & FORECAST THE REBALANCING OF DCVFVMVN DIAMOND ETF

Cut-off date: 29/09/2023 Based on data as of 22 September, we predict that VN Diamond Index will add 2 new stocks (HDB & BMP) and delete DHC. Despite not meeting FOL's screen, BMP will be selected to maintain at least 8 stocks which don't belong to the capped weight sector (Financial sector).

Public date: 16/10/2023

Rebalancing date: 03/11/2023

DCVFVMVN Diamond ETF is the primary ETF tracking the VN Diamond Index. Currently, this ETF reaches about 19,700 VNDbn of total assets – the biggest size among ETFs tracking the Vietnamese stock market.

Forecast rebalancing of DCVFVMVN Diamond ETF:

No.	Ticker	Weighting (%)			Net buying/selling shares	Notes
		Current	New	Change		
1	MWG	14.78%	15.00%	0.22%	848,159	
2	FPT	17.34%	15.00%	-2.34%	(4,941,641)	
3	GMD	7.53%	9.84%	2.31%	7,358,472	
4	PNJ	10.59%	9.46%	-1.13%	(2,842,215)	
5	TCB	7.93%	8.87%	0.94%	5,639,584	
6	ACB	5.19%	6.30%	1.11%	10,181,905	
7	MBB	7.28%	6.12%	-1.17%	(12,722,033)	
8	REE	5.85%	5.80%	-0.06%	(177,637)	
9	VPB	6.79%	5.69%	-1.09%	(10,474,215)	
10	MSB	1.76%	2.96%	1.19%	16,889,834	
11	VIB	3.49%	2.94%	-0.56%	(5,591,965)	
12	TPB	3.33%	2.79%	-0.53%	(5,846,005)	
13	NLG	2.46%	2.52%	0.06%	354,820	
14	KDH	2.10%	2.15%	0.05%	316,291	
15	CTG	2.32%	1.95%	-0.37%	(2,400,586)	
16	OCB	1.09%	1.37%	0.28%	4,078,686	
17	<b>HDB</b>		<b>1.01%</b>	<b>1.01%</b>	<b>11,785,719</b>	<b>Added</b>
18	<b>BMP</b>		<b>0.23%</b>	<b>0.23%</b>	<b>525,053</b>	<b>Added</b>
	<b>DHC</b>	<b>0.17%</b>		<b>-0.17%</b>	<b>(723,915)</b>	<b>Removed</b>

Source: PHS

In the following October review, VN30 & VNFIN Lead will not change the component list and will only update information such as outstanding shares, free-float ratio, and capping factor... Thus, we will forecast the rebalancing of ETFs which track these indices in the following ETF report.