

## FORECAST REBALANCING OF DOMESTIC ETFs IN Q4/2023 REVIEW

On 16 October 2023, HOSE announced quarterly results of indices. These changes will officially take off on 06 November 2023. Thus, domestic ETFs tracking indices will rebalance portfolio on 03 November 2023.

### 1. FORECAST THE REBALANCING OF DCVFMVN DIAMOND ETF

#### VN Diamond Index: Add HDB, VRE - Remove DHC

There are three ETFs tracking VN Diamond with total assets of nearly USD 780 million. In which, DCVFMVN DIAMOND ETF is the biggest one, with a total asset of USD 765 million. With the above changes, we forecast the rebalancing of DCVFMVN DIAMOND ETF, as shown in the table below.

No.	Ticker	Weighting (%)			Net buy/sell shares	Notes
		Current	New	Change		
1	FPT	17.8%	15.0%	-2.81%	(5,551,684)	
2	MWG	14.1%	15.0%	0.89%	3,524,636	
3	GMD	8.0%	9.6%	1.66%	4,854,744	
4	TCB	7.6%	8.9%	1.26%	7,594,372	
5	PNJ	10.7%	8.8%	-1.88%	(4,496,731)	
6	MBB	7.2%	6.4%	-0.87%	(9,161,082)	
7	VPB	7.4%	6.2%	-1.11%	(9,478,443)	
8	REE	5.8%	5.4%	-0.39%	(1,191,804)	
9	ACB	5.2%	4.8%	-0.47%	(3,973,301)	
10	VIB	3.3%	3.3%	-0.06%	(640,808)	
11	MSB	1.7%	2.9%	1.14%	15,888,816	
12	TPB	3.1%	2.7%	-0.33%	(3,808,347)	
13	NLG	2.4%	2.3%	-0.14%	(770,964)	
14	KDH	2.3%	2.2%	-0.12%	(705,098)	
15	CTG	2.2%	1.9%	-0.25%	(1,693,851)	
16	VRE		1.7%	1.71%	12,251,195	Added
17	HDB		1.6%	1.61%	17,724,271	Added
18	OCB	1.0%	1.3%	0.32%	4,819,495	
	DHC	0.2%		-0.16%	(674,915)	Removed

Source: PHS

### 2. FORECAST THE REBALANCING OF DCVFMVN30 ETF

#### VN30 Index: no change in components list & only update the related data

There are 4 domestic ETFs tracking VN30 with total assets of nearly USD 353 million. In which, DCVFMVN30 ETF is the biggest one, with a total asset of USD 309 million. With the above changes, we forecast the rebalancing of DCVFMVN30 ETF, as shown in the table below.

No.	Ticker	Weighting (%)			Net buy/sell shares	Notes
		Current	New	Change		
1	FPT	8.98%	8.64%	-0.34%	(264,197)	
2	VPB	9.05%	8.63%	-0.42%	(1,410,565)	
3	HPG	6.88%	6.86%	-0.01%	(42,218)	
4	ACB	6.40%	6.60%	0.20%	660,205	
5	TCB	6.25%	6.13%	-0.11%	(272,720)	
6	VNM	5.40%	5.28%	-0.12%	(118,090)	
7	VHM	4.26%	5.11%	0.84%	1,398,155	
8	STB	4.90%	4.95%	0.05%	126,141	