

17 Oct 2023

Local ETFs buy HDB the most

The HoSE announced the new constituents of the VN DIAMOND Index last Monday. As per the announcement, the index will remove DHC while adding HDB in the 4Q23 review. Furthermore, the VN30Index and the VNFIN LEAD Index will rebalance its weight based on the new free-float rate, share outstanding, and price... The new weight will be effective on 06 Nov 2023.

Based on data as of 16 Oct 2023, we expect local ETFs to buy HDB and MSB the most with a volume of 18.3 million shares and 17.8 million shares. On the sell side, MBB and TPB will be heavily sold with 11.9 million shares and 6.4 million shares respectively.

Number of shares expected to buy/sell from ETFs

(%, shares)

No	Ticker	ETFs track on the VN30Index			ETFs track on the VN DIAMOND Index			SSIAM VNFIN LEAD ETF			Summary
		Current weighting	New weighting	Volume change	Current weighting	New weighting	Volume change	Current weighting	New weighting	Volume change	Net volume change
1	ACB	6.14	6.66	2,134,716	5.02	4.88	(1,232,978)	6.21	7.53	2,263,966	3,165,704
2	BCM	0.24	0.23	(17,666)	0.00	0.00	-	0.00	0.00	-	(17,666)
3	BID	0.76	0.71	(98,659)	0.00	0.00	-	0.34	0.32	(15,698)	(114,357)
4	BVH	0.27	0.26	(19,703)	0.00	0.00	-	0.00	0.00	-	(19,703)
5	CTG	1.84	1.75	(292,827)	2.24	1.92	(2,138,781)	1.81	2.00	257,353	(2,174,254)
6	DHC	0.00	0.00	-	0.16	0.00	(679,516)	0.00	0.00	-	(679,516)
7	EIB	0.00	0.00	-	0.00	0.00	-	3.43	4.13	1,566,629	1,566,629
8	FPT	8.55	8.81	251,580	16.90	15.47	(2,903,782)	0.00	0.00	-	(2,652,202)
9	GAS	0.87	0.84	(28,295)	0.00	0.00	-	0.00	0.00	-	(28,295)
10	GMD	0.00	0.00	-	8.00	9.75	5,253,765	0.00	0.00	-	5,253,765
11	GVR	0.27	0.29	100,275	0.00	0.00	-	0.00	0.00	-	100,275
12	HCM	0.00	0.00	-	0.00	0.00	-	0.79	0.70	(110,399)	(110,399)
13	HDB	3.00	2.97	(139,432)	0.00	1.63	18,363,194	1.92	1.99	154,561	18,378,322
14	HPG	7.15	6.74	(1,499,261)	0.00	0.00	-	0.00	0.00	-	(1,499,261)
15	KDH	0.00	0.00	-	2.12	2.20	498,519	0.00	0.00	-	498,519
16	LPB	0.00	0.00	-	0.00	0.00	-	3.17	2.99	(497,258)	(497,258)
17	MBB	4.51	4.40	(561,223)	7.30	6.45	(9,197,287)	8.08	7.13	(2,031,412)	(11,789,921)
18	MSB	0.00	0.00	-	1.71	2.88	16,641,266	1.04	1.46	1,202,437	17,843,704
19	MSN	4.15	3.89	(341,212)	0.00	0.00	-	0.00	0.00	-	(341,212)
20	MWG	4.88	4.79	(155,426)	15.11	15.08	(147,820)	0.00	0.00	-	(303,246)
21	NLG	0.00	0.00	-	2.45	2.33	(734,085)	0.00	0.00	-	(734,085)
22	OCB	0.00	0.00	-	1.04	1.34	4,534,404	0.24	0.29	143,095	4,677,500
23	PLX	0.41	0.39	(31,746)	0.00	0.00	-	0.00	0.00	-	(31,746)
24	PNJ	0.00	0.00	-	10.45	9.05	(3,442,886)	0.00	0.00	-	(3,442,886)
25	POW	0.58	0.45	(1,052,096)	0.00	0.00	-	0.00	0.00	-	(1,052,096)
26	REE	0.00	0.00	-	5.85	5.51	(1,090,609)	0.00	0.00	-	(1,090,609)
27	SAB	0.86	0.84	(25,239)	0.00	0.00	-	0.00	0.00	-	(25,239)
28	SHB	2.73	2.59	(1,215,762)	0.00	0.00	-	5.46	5.34	(426,296)	(1,642,057)
29	SSB	2.91	2.82	(334,138)	0.00	0.00	-	1.05	0.74	(471,842)	(805,980)
30	SSI	2.86	2.84	(45,151)	0.00	0.00	-	10.00	10.41	499,554	454,404
31	STB	4.93	4.80	(388,883)	0.00	0.00	-	15.40	14.63	(996,777)	(1,385,660)
32	TCB	6.52	6.13	(1,123,964)	7.98	8.98	6,141,475	10.85	10.14	(866,187)	4,151,324
33	TPB	2.00	1.87	(696,454)	3.24	2.74	(5,859,841)	2.02	2.09	166,573	(6,389,722)
34	VCB	4.57	4.46	(109,088)	0.00	0.00	-	3.65	3.65	(1,616)	(110,704)
35	VCI	0.00	0.00	-	0.00	0.00	-	1.75	1.55	(184,124)	(184,124)
36	VHM	4.22	5.02	1,606,933	0.00	0.00	-	0.00	0.00	-	1,606,933
37	VIB	2.09	2.22	619,767	3.37	3.25	(1,310,384)	1.59	1.82	481,541	(209,076)
38	VIC	4.54	4.34	(400,380)	0.00	0.00	-	0.00	0.00	-	(400,380)
39	VJC	2.26	2.57	280,647	0.00	0.00	-	0.00	0.00	-	280,647
40	VND	0.00	0.00	-	0.00	0.00	-	5.55	5.46	(178,193)	(178,193)
41	VNM	5.27	5.30	41,803	0.00	0.00	-	0.00	0.00	-	41,803
42	VPB	8.64	8.96	1,300,824	7.03	6.56	(4,122,023)	15.64	15.64	(2,431)	(2,823,630)
43	VRE	2.02	2.05	89,967	0.00	0.00	-	0.00	0.00	-	89,967

Source: Bloomberg, Finpro, KIS

Note: Data as of 16 Oct 2023

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