

14 Oct 2020

VN DIAMOND Index will remove DXG and KDH

Based on data as of 30 Sep 2020, VN DIAMOND Index is expected to remove DXG and KDH. As a result, VFMVN DIAMOND ETF is expected to sell 6.7 million shares of DXG and 5.1 million shares of KDH.

In this quarterly review, VN30Index and VNFIN LEAD Index rebalances its weight according to the new free-float rate.

The results will be announced on 19 Oct 2020; the new weight will be effective on 02 Nov 2020.

VN DIAMOND Index – 4Q20

We forecast that VN DIAMOND Index will not add any ticker but remove DXG and KDH in this quarterly review. These two stocks are excluded because they do not reach FOL criteria. Accordingly, FOLs of two stocks are less than 90%.

VFMVN DIAMOND ETF is expected to buy 5.7 million GMD shares and sell 6.7 million DXG shares and 5.1 million KDH shares.

The results will be announced on 19 Oct 2020; the new weight will be effective on 02 Nov 2020.

Expected weight of VFMVN DIAMOND ETF

(VND, VND mn, %, shares)

No	Ticker	Price	Market value	Current weighting	New weighting	% change	Volume change
1	CTD	62,500	239,177	1.62	2.35	0.73	271,259
2	CTG	28,750	2,275,000	6.57	5.96	-0.61	-489,224
3	FPT	50,500	3,179,519	14.19	15.00	0.81	370,411
4	GMD	23,600	598,155	0.00	5.89	5.89	5,761,067
5	MBB	17,350	2,911,798	8.85	7.63	-1.22	-1,624,558
6	MWG	105,800	3,124,848	17.17	15.00	-2.17	-473,657
7	NLG	26,400	439,332	2.64	4.32	1.68	1,473,245
8	PNJ	62,000	1,125,620	7.41	11.08	3.67	1,366,637
9	REE	41,300	645,681	4.30	6.36	2.06	1,149,195
10	TCB	21,200	4,868,695	9.98	12.76	2.78	3,024,958
11	TPB	24,550	1,217,511	0.00	3.19	3.19	3,000,853
12	VPB	23,250	3,993,032	9.84	10.46	0.62	618,335
13	KDH	23,600	122,159	5.29	0.00	-5.29	-5,176,467
14	DXG	10,750	73,089	3.16	0.00	-3.16	-6,788,415

Source: Bloomberg, Fiinpro, KIS

Note: Data as of 24 Sep 2020

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