

BÁO CÁO DỰ PHÓNG TÁI CƠ CẤU ETF Q1/2023

28/02/2023

Quỹ Van Eck Market Vector Vietnam Local Index ETF

THÔNG TIN CẬP NHẬT

Vào đầu tháng 12/2022, Hội đồng Quản trị của Quỹ VanEck Vietnam ETF (VNM®) đã xem xét và thông qua:

- (i) Thay đổi chỉ số chuẩn của Quỹ từ MVIS® Vietnam Index sang MarketVector Vietnam Local Index;
- (ii) Thay đổi mục tiêu đầu tư của Quỹ; và
- (iii) Thay đổi chiến lược đầu tư chính của Quỹ.
- (iv) Ngày có hiệu lực: 17/03/2023.

Bảng so sánh 2 chỉ số

	MVIS® Vietnam Index	MarketVector™ Vietnam Local Index
Ngày bắt đầu:	24-Nov-08	22-Nov-22
Số lượng cổ phiếu:	54 (30cp VN -14cp NN)	47 (47cp VN)
Vốn hoá:	102.48 bn USD	88.19 bn USD
Vốn hoá Free-float:	36.89 bn USD	24.94 bn USD
Kỳ cơ cấu mới nhất:	09-Dec-22	09-Dec-22
Tỷ trọng CP:	73.8% VN – 26.2% NN	100% VN
AUM VN vs NN	311 mil USD – VN 101 mil USD – VN	412 mil USD – VN

KẾT QUẢ CƠ CẤU

Ngày chốt số liệu 28/02/2023 ; Ngày công bố 10/03/2023

Ngày hoàn thành tái cơ cấu danh mục 17/03/2023

Thêm: DCM, DXG Vì danh mục cũ của Market Vector Vietnam Index không tồn tại nên phải thêm để đồng bộ với danh mục mới Market Vector Vietnam Local Index.

Loại: STB Vì vi phạm điều kiện room ngoại đã đạt ngưỡng tối đa.



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Danh mục và tỷ lệ dự báo

Mã	Tỷ trọng mới	Tỷ trọng cũ	Thay đổi %	Giá trị mua/bán (trđ)	Khối lượng mua/bán (CP)
HPG VN	9.42%	7.95%	1.47%	166,096	7,797,940
VNM VN	9.30%	7.85%	1.45%	164,009	2,138,312
VIC VN	8.72%	7.36%	1.36%	153,784	2,755,991
VHM VN	8.67%	7.32%	1.35%	152,917	3,192,422
VCB VN	7.13%	6.02%	1.11%	125,759	1,388,069
MSN VN	6.24%	5.27%	0.97%	110,048	1,138,039
SSI VN	4.71%	3.98%	0.73%	83,076	4,122,854
VND VN	3.39%	2.86%	0.53%	59,749	3,956,903
SAB VN	3.25%	2.75%	0.51%	57,359	305,917
VRE VN	2.75%	2.32%	0.43%	48,477	1,680,316
NVL VN	2.27%	1.91%	0.35%	40,008	2,817,489
VCI VN	2.04%	1.72%	0.32%	35,927	1,306,421
VJC VN	1.82%	1.54%	0.28%	32,078	286,407
SHB VN	1.80%	1.52%	0.28%	31,825	3,045,494
DGC VN	1.75%	1.48%	0.27%	30,951	523,702
IDC VN	1.55%	1.31%	0.24%	27,296	684,106
POW VN	1.51%	1.27%	0.23%	26,615	2,217,918
KBC VN	1.47%	1.24%	0.23%	25,995	1,130,230
VHC VN	1.47%	1.24%	0.23%	25,891	386,438
VPI VN	1.46%	1.23%	0.23%	25,780	486,412
SBT VN	1.36%	1.14%	0.21%	23,904	1,517,698
DCM VN	1.27%	0.00%	1.27%	143,680	5,371,207
BVH VN	1.27%	1.07%	0.20%	22,348	447,403
DPM VN	1.17%	0.98%	0.18%	20,575	482,992
GEX VN	1.10%	0.93%	0.17%	19,357	1,428,561
PVS VN	1.05%	0.89%	0.16%	18,539	775,677
HSG VN	1.05%	0.89%	0.16%	18,508	1,276,386
DIG VN	1.04%	0.88%	0.16%	18,337	1,175,426
PVD VN	1.02%	0.86%	0.16%	18,063	919,212
KDC VN	1.00%	0.85%	0.16%	17,672	294,042
VCG VN	0.97%	0.82%	0.15%	17,148	863,887
HAG VN	0.91%	0.77%	0.14%	16,077	1,880,391
VIX VN	0.90%	0.76%	0.14%	15,886	2,191,187
SHS VN	0.78%	0.66%	0.12%	13,742	1,510,149
PDR VN	0.76%	0.64%	0.12%	13,419	975,963



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Mã	Tỷ trọng mới	Tỷ trọng cũ	Thay đổi %	Giá trị mua/bán (trđ)	Khối lượng mua/bán (CP)
KDH VN	0.70%	0.59%	0.11%	12,356	464,517
HUT VN	0.68%	0.57%	0.11%	11,973	808,971
TCH VN	0.63%	0.53%	0.10%	11,116	1,522,780
HDG VN	0.61%	0.52%	0.09%	10,767	336,461
HNG VN	0.60%	0.50%	0.09%	10,532	2,432,325
DXG VN	0.44%	0.00%	0.44%	49,759	3,699,531
STB VN	0.00%	0.61%	-0.61%	(69,455)	(2,656,012)

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Quỹ DB x-trackers FTSE Vietnam ETF

Ngày chốt số liệu 24/02/2023 ; Ngày công bố 03/03/2023

Ngày hoàn thành tái cơ cấu danh mục 17/03/2023

Thêm: EIB đáp ứng đủ các điều kiện của quỹ

Loại: PLX vì vi phạm điều kiện thanh khoản, freefloat và room ngoại, **STB** Vì vi phạm điều kiện room ngoại đã đạt ngưỡng tối đa.

Danh mục và tỷ lệ dự báo:

Mã	Tỷ trọng mới	Tỷ trọng cũ	Thay đổi %	Giá trị mua/bán (trđ)	Khối lượng mua/bán (CP)
VIC	13.32%	12.96%	0.37%	24,704	461,756
HPG	12.14%	11.80%	0.34%	22,498	1,071,356
MSN	11.21%	10.90%	0.31%	20,789	227,695
VNM	11.06%	10.76%	0.31%	20,509	269,861
VHM	10.98%	10.68%	0.30%	20,360	470,197
VCB	9.24%	8.98%	0.26%	17,128	184,174
VRE	4.89%	4.76%	0.14%	9,068	319,298
SSI	4.53%	4.40%	0.13%	8,392	431,472
VJC	3.20%	3.11%	0.09%	5,934	57,836
EIB	1.96%	0.00%	1.96%	131,017	6,823,813
DGC	1.88%	1.83%	0.05%	3,494	65,931
KBC	1.72%	1.67%	0.05%	3,191	132,973
VND	1.71%	1.66%	0.05%	3,172	219,486
VCI	1.58%	1.54%	0.04%	2,932	108,779
NVL	1.55%	1.50%	0.04%	2,869	246,272
DPM	1.41%	1.37%	0.04%	2,606	68,491
PVD	1.16%	1.13%	0.03%	2,151	97,544
POW	1.15%	1.12%	0.03%	2,140	172,571
GEX	1.05%	1.02%	0.03%	1,940	150,350
HSG	0.90%	0.88%	0.03%	1,674	108,024
DIG	0.84%	0.82%	0.02%	1,566	110,248
VCG	0.84%	0.82%	0.02%	1,565	75,068
DXG	0.65%	0.63%	0.02%	1,197	107,344
TCH	0.51%	0.50%	0.01%	947	130,443
PDR	0.51%	0.49%	0.01%	942	86,029
STB	0.00%	2.74%	-2.74%	(182,916)	(7,496,577)
PLX	0.00%	1.94%	-1.94%	(129,868)	(3,364,461)



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Tổng hợp khối lượng mua/bán của 02 quỹ ETF

	KL V.N.M mua/ bán (CP)	KL FTSE mua/bán (CP)	Tổng khối lượng mua/bán (CP)
BVH	447,403		447,403
DCM	5,371,207		5,371,207
DGC	523,702	65,931	589,633
DIG	1,175,426	110,248	1,285,674
DPM	482,992	68,491	551,483
DXG	3,699,531	107,344	3,806,875
EIB		6,823,813	6,823,813
GEX	1,428,561	150,350	1,578,911
HAG	1,880,391		1,880,391
HDG	336,461		336,461
HNG	2,432,325		2,432,325
HPG	7,797,940	1,071,356	8,869,296
HSG	1,276,386	108,024	1,384,410
HUT	808,971		808,971
IDC	684,106		684,106
KBC	1,130,230	132,973	1,263,203
KDC	294,042		294,042
KDH	464,517		464,517
MSN	1,138,039	227,695	1,365,734
NVL	2,817,489	246,272	3,063,761
PDR	975,963	86,029	1,061,992
PLX		(3,364,461)	(3,364,461)
POW	2,217,918	172,571	2,390,489
PVD	919,212	97,544	1,016,756
PVS	775,677		775,677
SAB	305,917		305,917
SBT	1,517,698		1,517,698
SHB	3,045,494		3,045,494
SHS	1,510,149		1,510,149
SSI	4,122,854	431,472	4,554,326
STB	(2,656,012)	(7,496,577)	(10,152,589)
TCH	1,522,780	130,443	1,653,223
VCB	1,388,069	184,174	1,572,243
VCG	863,887	75,068	938,955



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	KL V.N.M mua/ bán (CP)	KL FTSE mua/bán (CP)	Tổng khối lượng mua/bán (CP)
VCI	1,306,421	108,779	1,415,200
VHC	386,438		386,438
VHM	3,192,422	470,197	3,662,619
VIC	2,755,991	461,756	3,217,747
VIX	2,191,187		2,191,187
VJC	286,407	57,836	344,243
VND	3,956,903	219,486	4,176,389
VNM	2,138,312	269,861	2,408,173
VPI	486,412		486,412
VRE	1,680,316	319,298	1,999,614



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BUY: We have a positive outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors add to their position.

HOLD-Outperform: In our view, the stock's fundamentals are relatively more attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

HOLD-Underperform: In our view, the stock's fundamentals are relatively less attractive than peers at the current price. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile.

SELL: We have a negative outlook on the stock based on our expected absolute or relative return over the investment period. Our thesis is based on our analysis of the company's outlook, financial performance, catalysts, valuation and risk profile. We recommend investors reduce their position.

Under Review: We actively follow the company, although our estimates, rating and target price are under review.

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