

BÁO CÁO THAY ĐỔI QUY TẮC RỔ CHỈ SỐ PHIÊN BẢN 4.0
10/01/2025
1. Tên phiên bản: 4.0
2. Ngày áp dụng: 28/02/2025
3. Thay đổi chính:

Khoản mục	Nội dung	Phiên bản 4.0	Phiên bản 3.1
4.3.1	Thay đổi tiêu chí sàng lọc rổ VN30		
4.3.1.a	Thay đổi tiêu chí về thanh khoản (KLGD_KL)	KLGD_KL >= 300 000 cổ phiếu	KLGD_KL >= 100 000 cổ phiếu
4.3.1.b	Thay đổi tiêu chí về thanh khoản (GTGD_KL)	GTGD_KL >= 30 tỷ VNĐ	<ul style="list-style-type: none"> •GTGD_KL >= 9 tỷ đồng (thuộc thành phần VN30 kỳ trước) •GTGD_KL >= 10 tỷ đồng (không thuộc thành phần VN30 kỳ trước)
4.3.1.d	Bổ sung tiêu chí về LNST	LSNT >0 (theo BCTC bán niên hoặc BCTC năm gần nhất)	Không yêu cầu
7.4	Bổ sung giới hạn tỷ trọng vốn hóa của nhóm cổ phiếu cùng ngành thuộc về chuẩn phân ngành GICS	<ul style="list-style-type: none"> •Cổ phiếu đơn lẻ: 10% •Nhóm cổ phiếu có liên quan: 15% •Nhóm cổ phiếu cùng ngành (Level 1 chuẩn GICS): 40% 	<ul style="list-style-type: none"> •Cổ phiếu đơn lẻ: 10% •Nhóm cổ phiếu có liên quan: 15%
11	Điều chỉnh thời gian công bố thông tin	<ul style="list-style-type: none"> •Công bố danh mục: Thứ Tư lần thứ 3 tháng 1, 7 •Hiệu lực áp dụng danh mục mới: Thứ Hai lần thứ 1 của tháng 2, 8 •Công bố tỷ trọng: Thứ Tư lần thứ 3 của tháng 1, 4, 7, 10 •Hiệu lực áp dụng tỷ trọng mới: Thứ Hai lần thứ 1 của tháng 2, 5, 8, 11 	<ul style="list-style-type: none"> •Công bố danh mục: Thứ Hai lần thứ 3 tháng 1, 7 •Hiệu lực áp dụng danh mục mới: Thứ Hai lần thứ 1 của tháng 2, 8 •Công bố tỷ trọng: Thứ Hai lần thứ 3 của tháng 1, 4, 7, 10 •Hiệu lực áp dụng tỷ trọng mới: Thứ Hai lần thứ 1 của tháng 2, 5, 8, 11

4. Tỷ trọng theo quy tắc 4.0

- Nhóm ngân hàng dự báo sẽ bị giảm tỷ trọng từ 57% xuống mức 37%.

Mã	Tỷ trọng quy tắc 3.1	Tỷ trọng quy tắc 4.0	Thay đổi
FPT	10.00%	10.00%	0.00%
VNM	6.99%	10.00%	3.01%
GVR	5.01%	9.86%	4.85%
BCM	2.67%	5.25%	2.58%
SAB	2.53%	4.98%	2.45%
STB	7.58%	4.83%	-2.74%
VCB	7.21%	4.60%	-2.61%
VRE	2.30%	4.53%	2.23%
PLX	2.04%	4.01%	1.97%
GAS	2.01%	3.96%	1.95%
SHB	5.21%	3.32%	-1.88%
ACB	5.06%	3.23%	-1.83%
VJC	1.52%	2.98%	1.47%
SSB	4.63%	2.96%	-1.68%
VPB	4.42%	2.82%	-1.60%
LPB	4.29%	2.74%	-1.55%
TPB	4.19%	2.67%	-1.52%
VIB	4.13%	2.63%	-1.49%
TCB	3.96%	2.53%	-1.43%
SSI	3.62%	2.31%	-1.31%
MBB	3.44%	2.20%	-1.25%
HDB	2.51%	1.60%	-0.91%
HPG	0.65%	1.28%	0.63%
MWG	0.60%	1.18%	0.58%
BVH	1.41%	0.90%	-0.51%
MSN	0.38%	0.75%	0.37%
VIC	0.38%	0.74%	0.36%
CTG	0.82%	0.52%	-0.29%
VHM	0.24%	0.47%	0.23%
BID	0.20%	0.13%	-0.07%

THÔNG TIN LIÊN HỆ

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Appendix A: Important Disclosures

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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.

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