

# HOSE-Index Series

Data as at: 29/12/2017

**HOSE-Index** is a market-capitalization weighted investable index series comprised of companies listed on the Hochiminh Stock Exchange (HOSE). The constituents are screened for eligibility, free-float and liquidity. HOSE-Index Series covers over 90% total traded value and 80% HOSE's market capitalization.

## HOSE-Index Structure

**VNAllshare** is a market-capitalization weighted index comprises all HOSE-listed companies that passed screening for eligibility, free-float and liquidity.

**VN30** is a market-capitalization weighted index which measures the performance of 30 large market-capitalization and high liquidity stocks from VNAllshare.

**VNMidcap** is a market-capitalization weighted index which measures the performance of 70 medium market-capitalization companies from VNAllshare.

**VN100** is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

**VNSmallcap** is a market-capitalization weighted index and designed to measure the performance of small market-capitalization companies from VNAllshare.

**VNAllshare Sector Indices** is a series of sector index comprised of constituents from VNAllshare classified according to the Global Industry Classification Standard (GICS®).

## Features

### Objective

The indices are designed for use in the creation of index track funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and calculated by free-float to ensure index is investable.

### Liquidity

Stocks are screened to ensure index is tradable.

### Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the HOSE website.

### Availability

The indices are calculated in real-time or end of day.

### Review Dates

Semi-annually in January and July.

### Capping Limit

10% (Not applied for VNAllshare Sector)

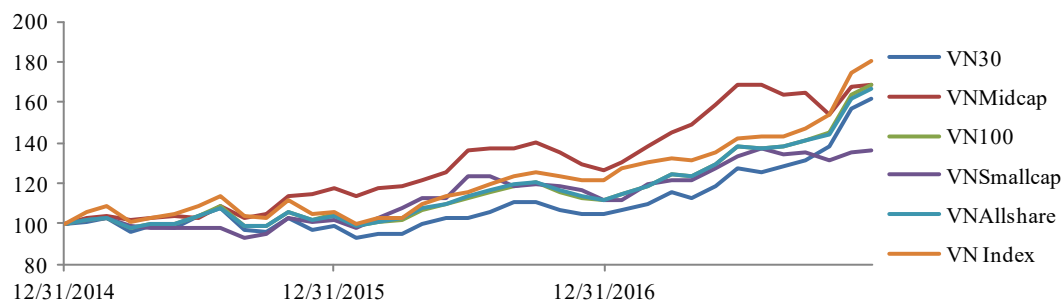
### Index Methodology

Free-float adjusted market-capitalization weighted index.

### Industry Classification Benchmark

Index constituents are classified in accordance with the Global Industry Classification Standard (GICS®).

## Indices performance from 31/12/2014 to 29/12/2017



\* Indices values are simulatedly rebased to 100 at 31/12/2014

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	9.45%	4.21%	7.46%	3.14%	18.42%	20.94%	49.26%	67.14%	119.64%	18.68%	17.04%
<b>VN30</b>	7.02%	-1.01%	5.48%	3.44%	23.06%	27.45%	55.29%	62.14%	100.98%	17.48%	14.98%
<b>VNMidcap</b>	20.42%	17.19%	8.24%	0.94%	2.32%	-0.11%	33.11%	68.85%	167.07%	19.08%	21.71%
<b>VN100</b>	8.49%	4.38%	7.00%	3.22%	19.55%	22.12%	51.33%	69.00%	119.26%	19.11%	17.00%
<b>VNSmallcap</b>	26.64%	2.18%	8.94%	0.68%	0.53%	2.43%	22.54%	36.41%	124.55%	10.90%	17.56%
<b>VN Index</b>	8.12%	6.13%	14.82%	3.61%	22.35%	26.76%	48.03%	80.40%	137.89%	21.73%	18.93%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	6.15%	8.00%	9.79%	21.18%	31.41%
<b>VN30</b>	6.97%	8.99%	11.21%	23.76%	34.19%
<b>VNMidcap</b>	6.33%	8.25%	10.43%	20.57%	31.00%
<b>VN100</b>	6.34%	8.25%	10.10%	21.77%	32.00%
<b>VNSmallcap</b>	5.28%	7.35%	9.39%	19.51%	31.88%
<b>VN Index</b>	6.69%	8.30%	9.85%	24.20%	34.32%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	94.40%	93.52%	89.92%	92.54%	94.00%
<b>VN30</b>	96.33%	94.37%	90.65%	92.51%	93.92%
<b>VNMidcap</b>	48.33%	57.09%	51.99%	73.35%	77.09%
<b>VN100</b>	94.89%	93.62%	90.20%	92.68%	94.16%
<b>VNSmallcap</b>	47.21%	52.44%	48.63%	66.53%	70.18%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	234	30	70	100	134
<b>Full Market-Capitalization (Billion VND)</b>	2,157,847	1,843,616	239,806	2,083,422	74,425
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	718,672	564,925	115,744	680,669	38,002
<b>Average</b>	3,071	18,831	1,653	6,807	284
<b>Max</b>	136,234	136,234	10,367	136,234	1,905
<b>Min</b>	15	2,893	279	279	15
<b>Median</b>	485	8,365	1,178	1,823	188
<b>Weighted capitalization of largest company</b>	18.96%	24.12%	8.96%	20.01%	5.01%
<b>Weighted capitalization of top-10 companies</b>	59.93%	76.24%	40.46%	63.27%	26.13%

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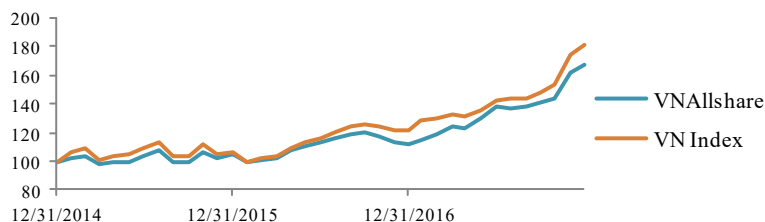
## Index Characteristics

Number of Constituents	234
Full Market-Capitalization (Billion VND)	2,157,847
Free-float adjusted Market-Capitalization (Billion VND)	718,672
Average	3,071
Max	136,234
Min	15
Median	485
Weighted capitalization of largest company	18.96%
Weighted capitalization of top-10 companies	59.93%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
 - VNAllshare: Once per minute.  
 - VNAllshareTRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 31/12/2014 to 29/12/2017



\* Indices values are simulatedly rebased to 100 at 31/12/2014

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	6.15%	8.00%	9.79%	21.18%	31.41%

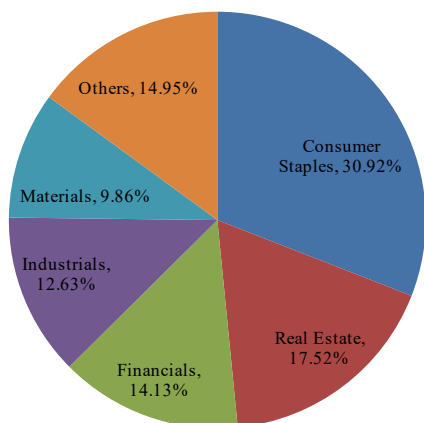
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	94.40%	93.52%	89.92%	92.54%	94.00%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	9.45%	4.21%	7.46%	3.14%	18.42%	20.94%	49.26%	67.14%	119.64%	18.68%	17.04%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	136,234	18.96%
2	VIC	Real Estate	71,363	9.93%
3	HPG	Materials	42,640	5.93%
4	MSN	Consumer Staples	39,628	5.51%
5	MWG	Consumer Discretionary	26,195	3.64%
6	MBB	Financials	25,363	3.53%
7	FPT	Information Technology	24,251	3.37%
8	SAB	Consumer Staples	23,981	3.34%
9	ROS	Industrials	21,486	2.99%
10	VCB	Financials	19,536	2.72%
	<b>Total</b>		<b>430,676</b>	<b>59.93%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Consumer Staples	22	222,221	30.92%
Real Estate	32	125,887	17.52%
Financials	15	101,534	14.13%
Industrials	69	90,736	12.63%
Materials	40	70,862	9.86%

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VN30 is a market-capitalization weighted index which measures the performance of 30 large cap and high liquidity stocks from VNAllshare.

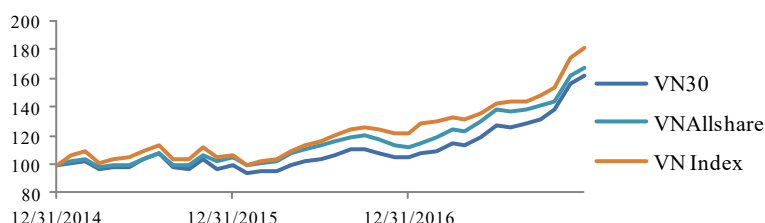
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	1,843,616
Free-float adjusted Market-Capitalization (Billion VND)	564,925
Average	18,831
Max	136,234
Min	2,893
Median	8,365
Weighted capitalization of largest company	24.12%
Weighted capitalization of top-10 companies	76.24%

## Information

**Base Date:** 02/01/2009  
**Base Value:** 313.34  
**Availability:** Price and Total Return  
**Frequency:**  
 - VN30: Once per minute.  
 - VN30TRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 31/12/2014 to 29/12/2017



\* Indices values are simulatedly rebased to 100 at 31/12/2014

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	6.97%	8.99%	11.21%	23.76%	34.19%

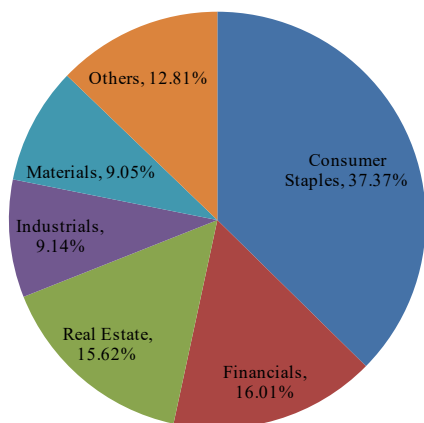
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	96.33%	94.37%	90.65%	92.51%	93.92%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2013	2014	2015	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	7.02%	-1.01%	5.48%	3.44%	23.06%	27.45%	55.29%	62.14%	100.98%	17.48%	14.98%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	136,234	24.12%
2	VIC	Real Estate	71,363	12.63%
3	HPG	Materials	42,640	7.55%
4	MSN	Consumer Staples	39,628	7.01%
5	MWG	Consumer Discretionary	26,195	4.64%
6	MBB	Financials	25,363	4.49%
7	FPT	Information Technology	24,251	4.29%
8	SAB	Consumer Staples	23,981	4.24%
9	ROS	Industrials	21,486	3.80%
10	VCB	Financials	19,536	3.46%
	<b>Total</b>		<b>430,676</b>	<b>76.24%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Consumer Staples	5	211,089	37.37%
Financials	7	90,423	16.01%
Real Estate	3	88,248	15.62%
Industrials	6	51,626	9.14%
Materials	3	51,151	9.05%

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VNMidcap is a market-capitalization weighted index which measures the performance of 70 medium market-capitalization companies from VNAllshare.

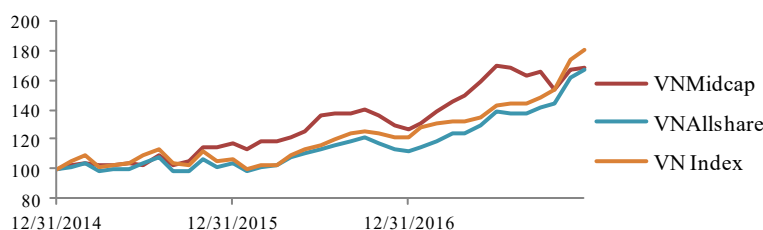
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	239,806
Free-float adjusted Market-Capitalization (Billion VND)	115,744
Average	1,653
Max	10,367
Min	279
Median	1,178
Weighted capitalization of largest company	8.96%
Weighted capitalization of top-10 companies	40.46%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
 - VNMidcap: Once per minute.  
 - VNMidcapTRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

Indices performance from 31/12/2014 to 29/12/2017



\* Indices values are simulatedly rebased to 100 at 31/12/2014

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	6.33%	8.25%	10.43%	20.57%	31.00%

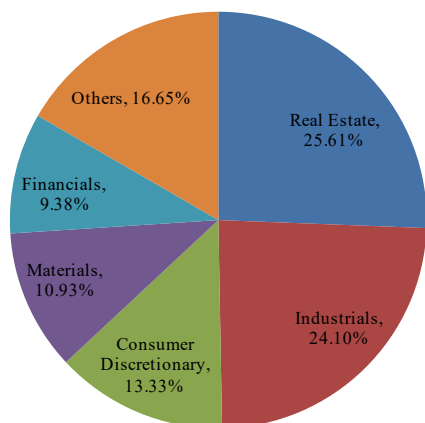
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	48.33%	57.09%	51.99%	73.35%	77.09%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	20.42%	17.19%	8.24%	0.94%	2.32%	-0.11%	33.11%	68.85%	167.07%	19.08%	21.71%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	PNJ	Consumer Discretionary	10,367	8.96%
2	KDH	Real Estate	5,524	4.77%
3	DXG	Real Estate	4,896	4.23%
4	HBC	Industrials	4,612	3.98%
5	HAG	Financials	4,431	3.83%
6	TCH	Industrials	4,223	3.65%
7	FLC	Real Estate	3,563	3.08%
8	PDR	Real Estate	3,170	2.74%
9	HCM	Financials	3,115	2.69%
10	HNG	Consumer Staples	2,934	2.53%
	<b>Total</b>		<b>46,834</b>	<b>40.46%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	13	29,645	25.61%
Industrials	18	27,899	24.10%
Consumer Discretionary	6	15,428	13.33%
Materials	11	12,647	10.93%
Financials	6	10,855	9.38%

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VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

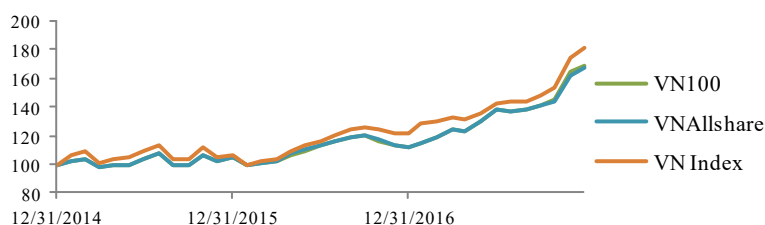
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,083,422
Free-float adjusted Market-Capitalization (Billion VND)	680,669
Average	6,807
Max	136,234
Min	279
Median	1,823
Weighted capitalization of largest company	20.01%
Weighted capitalization of top-10 companies	63.27%

## Information

Base Date: 24/01/2014  
 Base Value: 560.19  
 Availability: Price and Total Return  
 Frequency:  
 - VN100: Once per minute.  
 - VN100TRI: End of day.  
 Capping limit: 10%  
 Calculation Method: Free-float adjusted market-capitalization weighted index.  
 Currency: VND

Indices performance from 31/12/2014 to 29/12/2017



\* Indices values are simulatedly rebased to 100 at 31/12/2014

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	6.34%	8.25%	10.10%	21.77%	32.00%

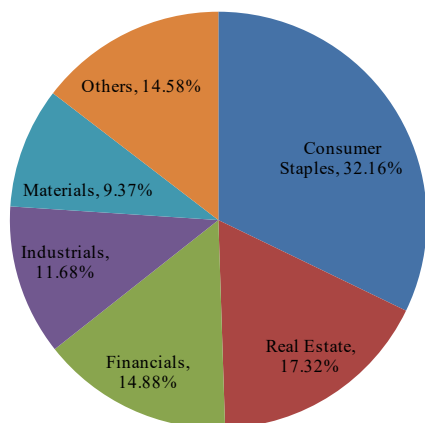
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	94.89%	93.62%	90.20%	92.68%	94.16%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	8.49%	4.38%	7.00%	3.22%	19.55%	22.12%	51.33%	69.00%	119.26%	19.11%	17.00%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	136,234	20.01%
2	VIC	Real Estate	71,363	10.48%
3	HPG	Materials	42,640	6.26%
4	MSN	Consumer Staples	39,628	5.82%
5	MWG	Consumer Discretionary	26,195	3.85%
6	MBB	Financials	25,363	3.73%
7	FPT	Information Technology	24,251	3.56%
8	SAB	Consumer Staples	23,981	3.52%
9	ROS	Industrials	21,486	3.16%
10	VCB	Financials	19,536	2.87%
	<b>Total</b>		<b>430,676</b>	<b>63.27%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Consumer Staples	10	218,925	32.16%
Real Estate	16	117,893	17.32%
Financials	13	101,278	14.88%
Industrials	24	79,524	11.68%
Materials	14	63,797	9.37%

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VNSmallcap is a market-capitalization weighted index and designed to measure the performance of small market-capitalization companies from VNAllshare.

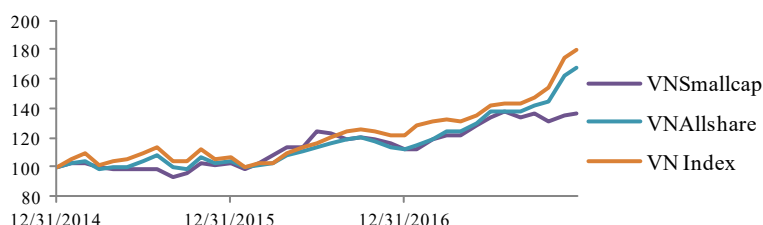
## Index Characteristics

Number of Constituents	134
Full Market-Capitalization (Billion VND)	74,425
Free-float adjusted Market-Capitalization (Billion VND)	38,002
Average	284
Max	1,905
Min	15
Median	188
Weighted capitalization of largest company	5.01%
Weighted capitalization of top-10 companies	26.13%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
 - VNSmallcap: Once per minute.  
 - VNSmallcapTRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 31/12/2014 to 29/12/2017



\* Indices values are simulatedly rebased to 100 at 31/12/2014

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	5.28%	7.35%	9.39%	19.51%	31.88%

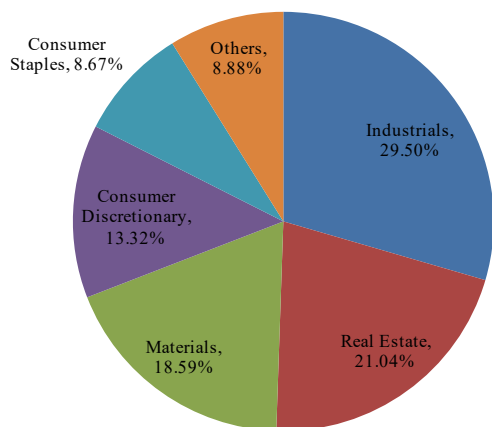
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	47.21%	52.44%	48.63%	66.53%	70.18%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	26.64%	2.18%	8.94%	0.68%	0.53%	2.43%	22.54%	36.41%	124.55%	10.90%	17.56%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LDG	Real Estate	1,905	5.01%
2	TDH	Real Estate	1,087	2.86%
3	IDI	Consumer Staples	1,008	2.65%
4	CTI	Materials	961	2.53%
5	DHC	Materials	953	2.51%
6	TCM	Consumer Discretionary	883	2.32%
7	LCG	Industrials	815	2.14%
8	VRC	Industrials	805	2.12%
9	PET	Industrials	766	2.02%
10	SVC	Consumer Discretionary	746	1.96%
	<b>Total</b>		<b>9,930</b>	<b>26.13%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	45	11,212	29.50%
Real Estate	16	7,994	21.04%
Materials	26	7,065	18.59%
Consumer Discretionary	17	5,062	13.32%
Consumer Staples	12	3,295	8.67%

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## SUMMARY OF HOSE-INDEX'S METHODOLOGY

### Selection Criteria:

#### 1. Eligibility:

- Must be listed and traded on HOSE for at least 6 (six) months prior Review Date.
- Must not violate disclosure requirement or subjected to controlled, special control or suspended at least 3 months prior Review Date.

**2. Free-float:** Companies must have free-float ratio minimum of 10%.

**3. Liquidity:** Turnover ratio must be at least 0.05%.

### Constituents Selection:

**1. VNAllshare:** Comprises the universe of all constituents that passed Selection Criteria.

#### 2. VN30:

- **Eligibility constituents for VN30:** Must belong to top-listed accumulated 90% of traded value of VNAllshare.
- 20 largest companies by market-capitalization are chosen. The remaining 10 companies are selected from 21st to 40th ranked in market-capitalization with priority given to current constituent(s) of VN30.

#### 3. VNMidcap:

- Excluding the VN30 constituents, 40 largest companies by market-capitalization from the remaining pool will be chosen.
- 30 Stocks from the 41st to 80th of market-capitalization are select with priority given to current constituent(s) of VNMidcap index.

**4. VN100:** Comprises all constituents of VN30 and VNMidcap.

**5. VNSmallcap:** Comprises all constituents of VNAllshare excluding VN100.

## GLOBAL INDUSTRY CLASSIFICATION STANDARD (GICS®)

GICS (Global Industry Classification Standard) is the industry classification standard for securities market which developed and managed by MSCI and S&P. Information regarding to GICS classification shall be managed and disclosed by MSCI and S&P.

Securities listing on HOSE shall be classified by MSCI based on GICS standard. Information on listed companies is published on HOSE's website: [www.hsx.vn](http://www.hsx.vn).

Industrial classification update of constituent stocks shall be made semi-annually on the same date as Review Date.

