

# HOSE-Index Series

Data as at: 28 Jun 2019

**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

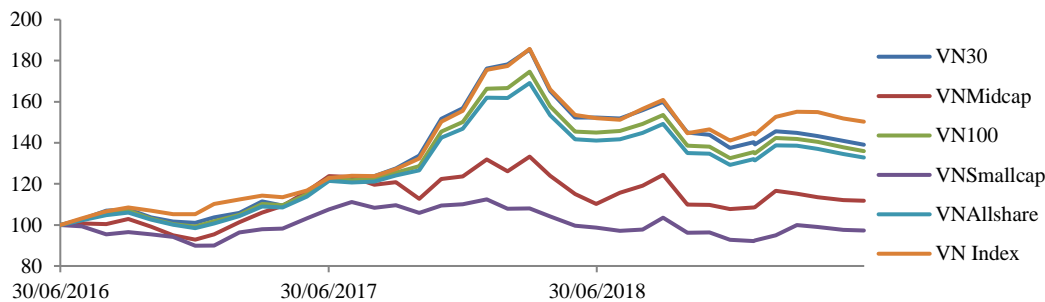
10%(Not applied for VNAllshare Sector)

### Index Methodology

Free-floatadjusted market-capitalization weighted index.

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

## Indices performance from 30/06/2016 to 28/06/2019



\* Indices values are simulatedly rebased to 100 at 30/06/2016

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	7.46%	48.27%	-12.02%	-3.07%	-4.23%	-1.39%	-6.22%	37.55%	52.08%	11.21%	8.75%
VN30	5.48%	53.89%	-12.36%	-2.95%	-4.50%	-3.41%	-8.77%	39.95%	39.84%	11.86%	6.94%
VNMidcap	8.24%	32.38%	-12.78%	-1.54%	-4.16%	1.83%	-2.82%	22.13%	70.43%	6.89%	11.25%
VN100	7.00%	50.21%	-11.68%	-3.15%	-4.50%	-1.60%	-6.55%	39.95%	52.51%	11.86%	8.81%
VNSmallcap	8.94%	22.54%	-15.81%	-1.84%	2.48%	0.90%	-2.43%	6.43%	40.44%	2.10%	7.03%
VN Index	14.82%	46.46%	-9.32%	-3.03%	-1.61%	2.53%	-2.19%	53.60%	69.02%	15.38%	11.07%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	6.96%	9.44%	16.65%	26.34%	32.85%
VN30	7.11%	9.92%	17.81%	28.93%	36.07%
VNMidcap	6.54%	9.16%	16.96%	26.11%	32.41%
VN100	7.13%	9.68%	17.15%	27.15%	33.76%
VNSmallcap	5.03%	6.46%	10.60%	19.45%	27.54%
VN Index	7.22%	9.56%	16.81%	27.75%	35.91%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	97.43%	97.39%	97.63%	95.85%	94.53%
VN30	95.58%	95.35%	96.79%	95.55%	94.42%
VNMidcap	86.50%	79.15%	85.91%	78.87%	78.54%
VN100	97.36%	97.34%	97.60%	95.94%	94.64%
VNSmallcap	73.57%	70.25%	79.05%	69.30%	69.33%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	249	30	70	100	149
Full Market-Capitalization (Billion VND)	2,724,321	2,339,507	295,428	2,634,935	89,386
Free-float adjusted Market-Capitalization (Billion VND)	971,812	783,255	144,190	927,445	44,367
Average	3,903	26,109	2,060	9,274	298
Max	116,137	116,137	10,690	116,137	1,802
Min	15	2,371	174	174	15
Median	446	19,429	1,665	2,309	224
Weighted capitalization of largest company	11.95%	14.83%	7.41%	12.52%	4.06%
Weighted capitalization of top-10 companies	55.85%	69.29%	39.10%	58.52%	22.13%

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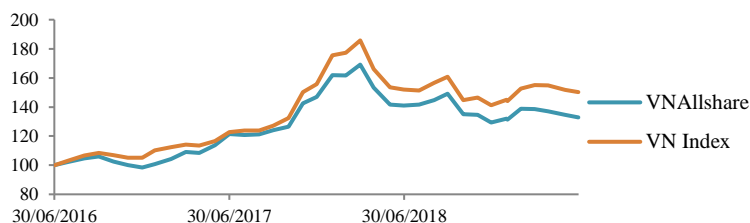
## Index Characteristics

Number of Constituents	249
Full Market-Capitalization (Billion VND)	2,724,321
Free-float adjusted Market-Capitalization (Billion VND)	971,812
Average	3,903
Max	116,137
Min	15
Median	446
Weighted capitalization of largest company	11.95%
Weighted capitalization of top-10 companies	55.85%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
 - VNAllshare: every 5 seconds.  
 - VNAllshareTRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 30/06/2016 to 28/06/2019



\* Indices values are simulatedly rebased to 100 at 30/06/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	6.96%	9.44%	16.65%	26.34%	32.85%

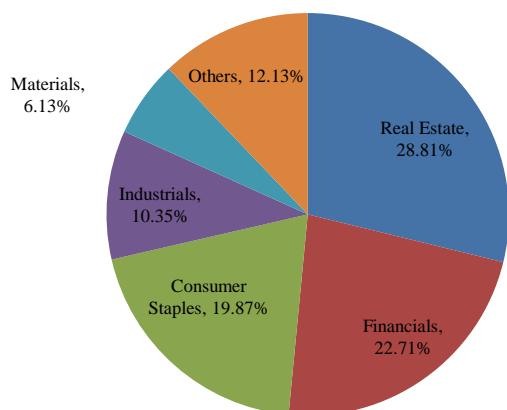
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	97.43%	97.39%	97.63%	95.85%	94.53%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	7.46%	48.27%	-12.02%	-3.07%	-4.23%	-1.39%	-6.22%	37.55%	52.08%	11.21%	8.75%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,137	11.95%
2	VNM	Consumer Staples	107,097	11.02%
3	VHM	Real Estate	66,404	6.83%
4	TCB	Financials	46,251	4.76%
5	HPG	Materials	38,931	4.01%
6	MSN	Consumer Staples	38,617	3.97%
7	VRE	Real Estate	35,421	3.64%
8	VJC	Industrials	34,663	3.57%
9	VPB	Financials	32,503	3.34%
10	MWG	Consumer Discretionary	26,718	2.75%
	<b>Total</b>		<b>542,742</b>	<b>55.85%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	35	280,023	28.81%
Financials	24	220,675	22.71%
Consumer Staples	24	193,145	19.87%
Industrials	64	100,576	10.35%
Materials	37	59,528	6.13%

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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.

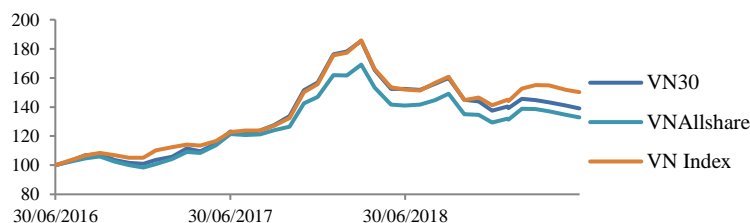
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,339,507
Free-float adjusted Market-Capitalization (Billion VND)	783,255
Average	26,109
Max	116,137
Min	2,371
Median	19,429
Weighted capitalization of largest company	14.83%
Weighted capitalization of top-10 companies	69.29%

## Information

**Base Date:** 02/01/2009  
**Base Value:** 313.34  
**Availability:** Price and Total Return  
**Frequency:**  
 - VN30: every 5 seconds.  
 - VN30TRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 30/06/2016 to 28/06/2019



\* Indices values are simulatedly rebased to 100 at 30/06/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	7.11%	9.92%	17.81%	28.93%	36.07%

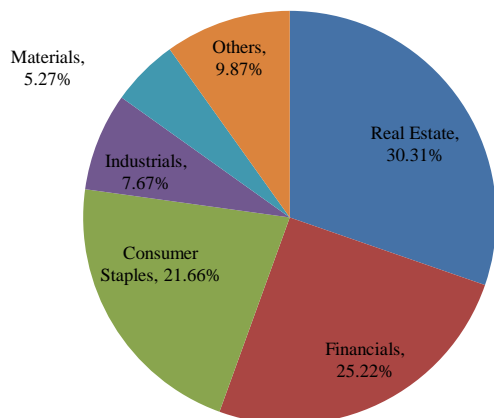
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	95.58%	95.35%	96.79%	95.55%	94.42%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	5.48%	53.89%	-12.36%	-2.95%	-4.50%	-3.41%	-8.77%	39.95%	39.84%	11.86%	6.94%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,137	14.83%
2	VNM	Consumer Staples	107,097	13.67%
3	VHM	Real Estate	66,404	8.48%
4	TCB	Financials	46,251	5.90%
5	HPG	Materials	38,931	4.97%
6	MSN	Consumer Staples	38,617	4.93%
7	VRE	Real Estate	35,421	4.52%
8	VJC	Industrials	34,663	4.43%
9	VPB	Financials	32,503	4.15%
10	MBB	Consumer Discretionary	26,718	3.41%
	<b>Total</b>		<b>542,742</b>	<b>55.85%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	4	237,372	30.31%
Financials	9	197,537	25.22%
Consumer Staples	4	169,628	21.66%
Industrials	6	60,110	7.67%
Materials	2	41,303	5.27%

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

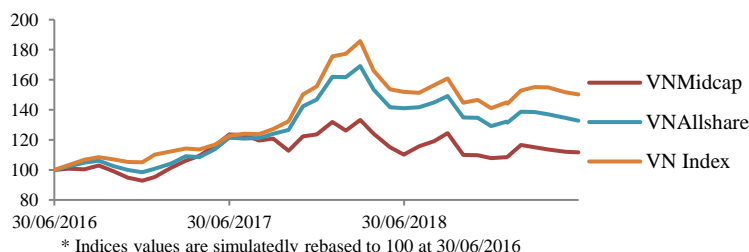
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	295,428
Free-float adjusted Market-Capitalization (Billion VND)	144,190
Average	2,060
Max	10,690
Min	174
Median	1,665
Weighted capitalization of largest company	7.41%
Weighted capitalization of top-10 companies	39.10%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
 - VNMidcap: every 5 seconds.  
 - VNMidcapTRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 30/06/2016 to 28/06/2019



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	6.54%	9.16%	16.96%	26.11%	32.41%

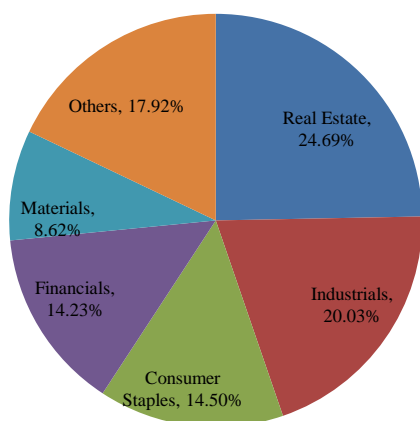
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	86.50%	79.15%	85.91%	78.87%	78.54%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMid	8.24%	32.38%	-12.78%	-1.54%	-4.16%	1.83%	-2.82%	22.13%	70.43%	6.89%	11.25%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TPB	Financials	10,690	7.41%
2	KDH	Real Estate	7,880	5.46%
3	GEX	Industrials	6,708	4.65%
4	HNG	Consumer Staples	6,066	4.21%
5	KBC	Real Estate	5,003	3.47%
6	DXG	Real Estate	4,893	3.39%
7	TCH	Industrials	4,080	2.83%
8	NLG	Real Estate	3,827	2.65%
9	VHC	Consumer Staples	3,659	2.54%
10	PVD	Energy	3,570	2.48%
	<b>Total</b>		<b>56,337</b>	<b>39.10%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	13	35,605	24.69%
Industrials	13	28,885	20.03%
Consumer Staples	8	20,904	14.50%
Financials	7	20,520	14.23%
Materials	12	12,432	8.62%

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

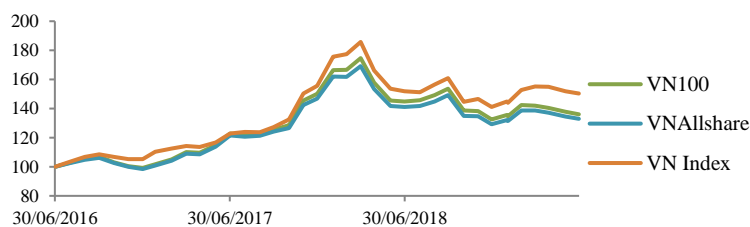
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,634,935
Free-float adjusted Market-Capitalization (Billion VND)	927,445
Average	9,274
Max	116,137
Min	174
Median	2,309
Weighted capitalization of largest company	12.52%
Weighted capitalization of top-10 companies	58.52%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
 - VN100: every 5 seconds.  
 - VN100TRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 30/06/2016 to 28/06/2019



\* Indices values are simulatedly rebased to 100 at 30/06/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	7.13%	9.68%	17.15%	27.15%	33.76%

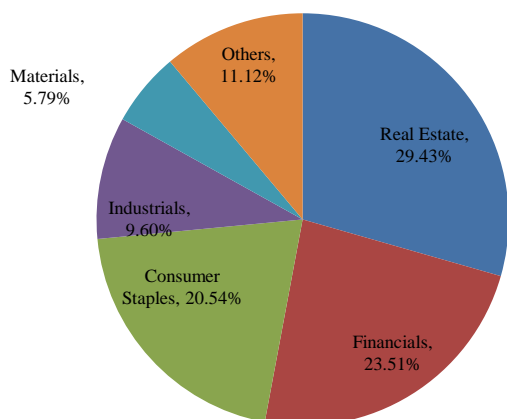
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	97.36%	97.34%	97.60%	95.94%	94.64%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	7.00%	50.21%	-11.68%	-3.15%	-4.50%	-1.60%	-6.55%	39.95%	52.51%	11.86%	8.81%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,137	12.52%
2	VNM	Consumer Staples	107,097	11.55%
3	VHM	Real Estate	66,404	7.16%
4	TCB	Financials	46,251	4.99%
5	HPG	Materials	38,931	4.20%
6	MSN	Consumer Staples	38,617	4.16%
7	VRE	Real Estate	35,421	3.82%
8	VJC	Industrials	34,663	3.74%
9	VPB	Financials	32,503	3.50%
10	MWG	Consumer Discretionary	26,718	2.88%
	<b>Total</b>		<b>542,742</b>	<b>58.52%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	17	272,977	29.43%
Financials	16	218,057	23.51%
Consumer Staples	12	190,532	20.54%
Industrials	19	88,995	9.60%
Materials	14	53,734	5.79%

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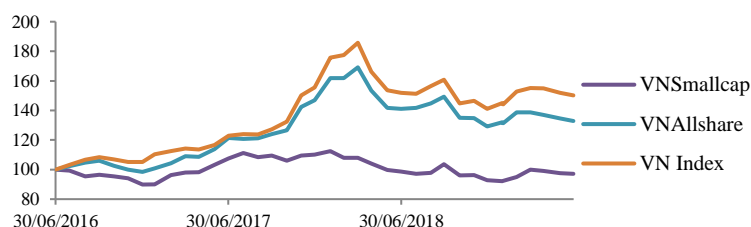
## Index Characteristics

Number of Constituents	149
Full Market-Capitalization (Billion VND)	89,386
Free-float adjusted Market-Capitalization (Billion VND)	44,367
Average	298
Max	1,802
Min	15
Median	224
Weighted capitalization of largest company	4.06%
Weighted capitalization of top-10 companies	22.13%

## Information

Base Date: 24/01/2014  
 Base Value: 560.19  
 Availability: Price and Total Return  
 Frequency:  
 - VNSmallcap: every 5 seconds.  
 - VNSmallcapTRI: End of day.  
 Capping limit: 10%  
 Calculation Method: Free-float adjusted market-capitalization weighted index.  
 Currency: VND

## Indices performance from 30/06/2016 to 28/06/2019



\* Indices values are simulatedly rebased to 100 at 30/06/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	5.03%	6.46%	10.60%	19.45%	27.54%

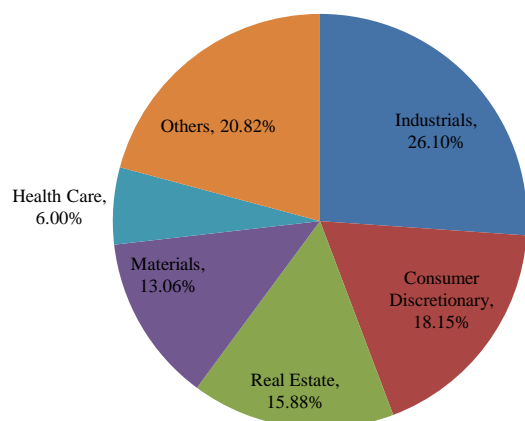
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	73.57%	70.25%	79.05%	69.30%	69.33%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	8.94%	22.54%	-15.81%	-1.84%	2.48%	0.90%	-2.43%	6.43%	40.44%	2.10%	7.03%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	DBD	Health Care	1,802	4.06%
2	DHC	Materials	1,059	2.39%
3	TCM	Industrials	961	2.17%
4	VNG	Consumer Discretionary	908	2.05%
5	DPG	Financials	906	2.04%
6	LCG	Industrials	870	1.96%
7	STK	Real Estate	845	1.90%
8	FTS	Consumer Discretionary	840	1.89%
9	TDH	Consumer Discretionary	828	1.87%
10	VRC	Industrials	800	1.80%
	<b>Total</b>		<b>9,819</b>	<b>22.13%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	45	11,580	26.10%
Consumer Discretionary	23	8,051	18.15%
Real Estate	18	7,045	15.88%
Materials	23	5,794	13.06%
Health Care	4	2,661	6.00%

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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.

