

# HOSE-Index Series

Data as at: 31 Dec 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

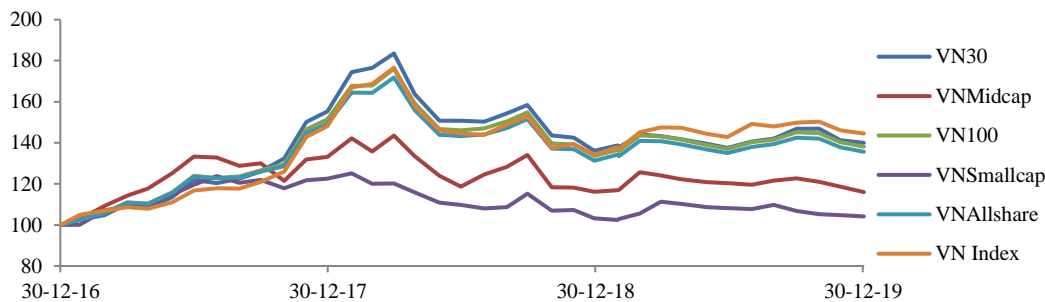
10%(Not applied for VNAllshare Sector)

### 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 30/12/2016 to 31/12/2019



\* Indices values are simulatedly rebased to 100 at 30/12/2016

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	7.46%	48.27%	-12.02%	-1.52%	-4.77%	0.52%	3.32%	35.69%	51.94%	10.71%	8.73%
<b>VN30</b>	5.48%	53.89%	-12.36%	-0.95%	-4.75%	1.71%	2.82%	39.93%	46.11%	11.85%	7.88%
<b>VNMidcap</b>	8.24%	32.38%	-12.78%	-2.26%	-5.53%	-3.65%	-0.10%	15.98%	47.12%	5.07%	8.03%
<b>VN100</b>	7.00%	50.21%	-11.68%	-1.55%	-4.85%	0.76%	3.35%	38.12%	54.25%	11.37%	9.06%
<b>VNSmallcap</b>	8.94%	22.54%	-15.81%	-0.55%	-2.55%	-3.73%	0.93%	4.14%	15.92%	1.36%	3.00%
<b>VN-Index</b>	14.82%	46.46%	-9.32%	-1.01%	-3.57%	1.16%	7.67%	44.54%	76.13%	13.06%	11.99%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	4.23%	6.36%	10.53%	25.52%	31.64%
<b>VN30</b>	5.06%	7.16%	11.30%	28.05%	34.95%
<b>VNMidcap</b>	3.37%	4.93%	9.35%	25.02%	30.65%
<b>VN100</b>	4.38%	6.57%	10.82%	26.35%	32.60%
<b>VNSmallcap</b>	3.12%	4.55%	7.46%	17.55%	24.50%
<b>VN Index</b>	4.28%	6.73%	10.85%	26.80%	34.70%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	95.05%	95.53%	96.71%	96.15%	94.94%
<b>VN30</b>	91.97%	92.47%	94.16%	95.68%	94.64%
<b>VNMidcap</b>	58.55%	59.11%	70.59%	78.07%	78.37%
<b>VN100</b>	94.95%	95.50%	96.67%	96.22%	95.02%
<b>VNSmallcap</b>	34.81%	37.48%	56.30%	68.41%	69.36%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	240	30	70	100	140
<b>Full Market-Capitalization (Billion VND)</b>	2,978,489	2,601,195	292,895	2,894,090	84,399
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	992,637	805,063	146,088	951,152	41,486
<b>Average</b>	4,136	26,835	2,087	9,512	296
<b>Max</b>	116,216	116,216	10,440	116,216	1,286
<b>Min</b>	18	1,761	153	153	18
<b>Median</b>	466	18,760	1,643	2,122	233
<b>Weighted capitalization of largest company</b>	11.71%	14.44%	7.15%	12.22%	3.10%
<b>Weighted capitalization of top-10 companies</b>	55.73%	68.72%	41.41%	58.16%	23.56%

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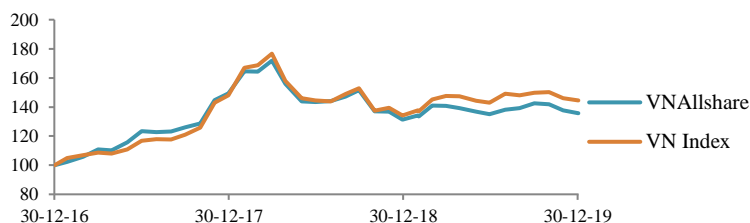
## Index Characteristics

Number of Constituents	240
Full Market-Capitalization (Billion VND)	2,978,489
Free-float adjusted Market-Capitalization (Billion VND)	992,637
Average	4,136
Max	116,216
Min	18
Median	466
Weighted capitalization of largest company	11.71%
Weighted capitalization of top-10 companies	55.73%

## 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 30/12/2016 to 31/12/2019



\* Indices values are simulatedly rebased to 100 at 30/12/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	4.23%	6.36%	10.53%	25.52%	31.64%

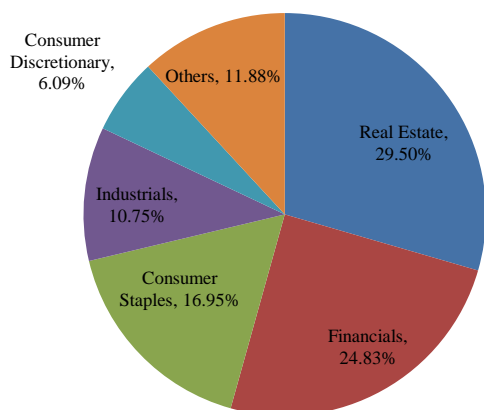
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	95.05%	95.53%	96.71%	96.15%	94.94%

## 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%	-1.52%	-4.77%	0.52%	3.32%	35.69%	51.94%	10.71%	8.73%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,216	11.71%
2	VNM	Consumer Staples	101,435	10.22%
3	VHM	Real Estate	71,010	7.15%
4	TCB	Financials	53,578	5.40%
5	HPG	Materials	38,931	3.92%
6	VJC	Industrials	38,293	3.86%
7	VRE	Real Estate	35,631	3.59%
8	VPB	Financials	33,694	3.39%
9	MWG	Consumer Discretionary	32,807	3.31%
10	FPT	Information Technology	31,635	3.19%
	<b>Total</b>		<b>553,230</b>	<b>55.73%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	35	292,813	29.50%
Financials	24	246,520	24.83%
Consumer Staples	24	168,231	16.95%
Industrials	65	106,696	10.75%
Consumer Discretionary	27	60,471	6.09%

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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.

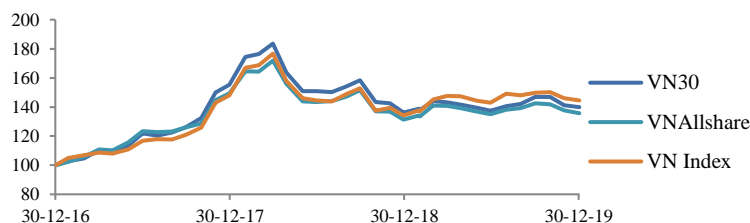
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,601,195
Free-float adjusted Market-Capitalization (Billion VND)	805,063
Average	26,835
Max	116,216
Min	1,761
Median	18,760
Weighted capitalization of largest company	14.44%
Weighted capitalization of top-10 companies	68.72%

## 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 30/12/2016 to 31/12/2019



\* Indices values are simulatedly rebased to 100 at 30/12/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	5.06%	7.16%	11.30%	28.05%	34.95%

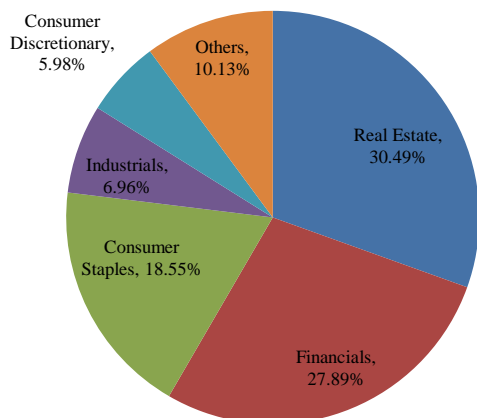
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	91.97%	92.47%	94.16%	95.68%	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
VN30	5.48%	53.89%	-12.36%	-0.95%	-4.75%	1.71%	2.82%	39.93%	46.11%	11.85%	7.88%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,216	14.27%
2	VNM	Consumer Staples	101,435	13.00%
3	VHM	Real Estate	71,010	9.45%
4	TCB	Financials	53,578	6.40%
5	HPG	Materials	38,931	4.66%
6	VJC	Industrials	38,293	4.65%
7	VRE	Real Estate	35,631	4.44%
8	VPB	Financials	33,694	4.17%
9	MWG	Consumer Discretionary	32,807	4.02%
10	FPT	Information Technology	31,635	3.85%
	<b>Total</b>		<b>553,230</b>	<b>68.72%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	4	245,444	30.49%
Financials	11	224,524	27.89%
Consumer Staples	4	149,364	18.55%
Industrials	5	56,052	6.96%
Consumer Discretionary	2	48,119	5.98%

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

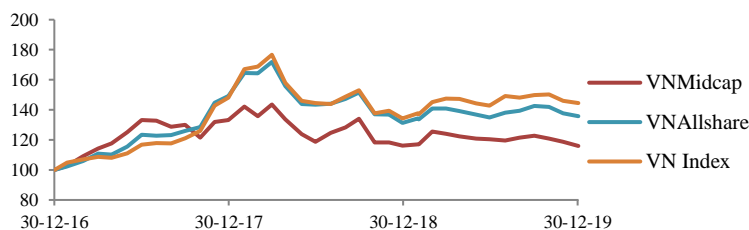
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	292,895
Free-float adjusted Market-Capitalization (Billion VND)	146,088
Average	2,087
Max	10,440
Min	153
Median	1,643
Weighted capitalization of largest company	7.15%
Weighted capitalization of top-10 companies	41.41%

## 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 30/12/2016 to 31/12/2019



\* Indices values are simulatedly rebased to 100 at 30/12/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	3.37%	4.93%	9.35%	25.02%	30.65%

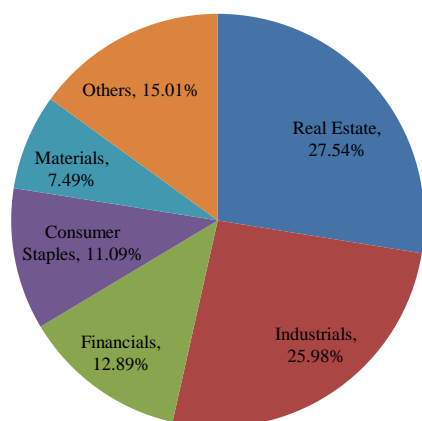
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	58.55%	59.11%	70.59%	78.07%	78.37%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	8.24%	32.38%	-12.78%	-2.26%	-5.53%	-3.65%	-0.10%	15.98%	47.12%	5.07%	8.03%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TPB	Financials	10,440	7.15%
2	KDH	Real Estate	8,787	6.01%
3	GEX	Industrials	8,030	5.50%
4	TCH	Industrials	6,344	4.34%
5	DXG	Real Estate	5,653	3.87%
6	KBC	Real Estate	5,443	3.73%
7	CII	Industrials	4,740	3.24%
8	HNG	Consumer Staples	3,852	2.64%
9	NLG	Real Estate	3,777	2.59%
10	PDR	Real Estate	3,434	2.35%
	<b>Total</b>		<b>60,500</b>	<b>41.41%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	14	40,234	27.54%
Industrials	15	37,949	25.98%
Financials	5	18,832	12.89%
Consumer Staples	8	16,206	11.09%
Materials	12	10,941	7.49%

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

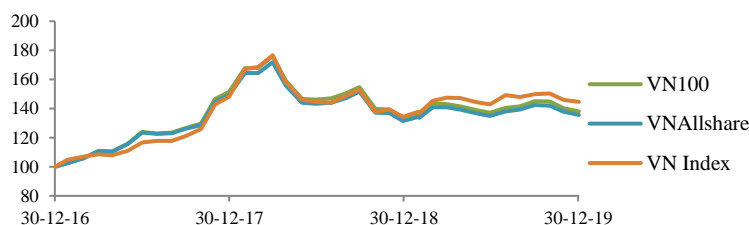
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,894,090
Free-float adjusted Market-Capitalization (Billion VND)	951,152
Average	9,512
Max	116,216
Min	153
Median	2,122
Weighted capitalization of largest company	12.22%
Weighted capitalization of top-10 companies	58.16%

## 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 30/12/2016 to 31/12/2019



\* Indices values are simulatedly rebased to 100 at 30/12/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	4.38%	6.57%	10.82%	26.35%	32.60%

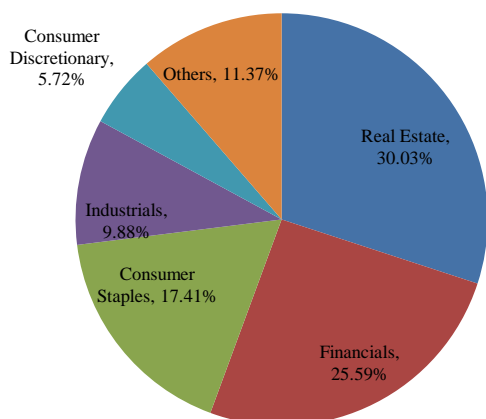
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	94.95%	95.50%	96.67%	96.22%	95.02%

## 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%	-1.55%	-4.85%	0.76%	3.35%	38.12%	54.25%	11.37%	9.06%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,216	12.22%
2	VNM	Consumer Staples	101,435	10.66%
3	VHM	Real Estate	71,010	7.47%
4	TCB	Financials	53,578	5.63%
5	HPG	Materials	38,931	4.09%
6	VJC	Industrials	38,293	4.03%
7	VRE	Real Estate	35,631	3.75%
8	VPB	Financials	33,694	3.54%
9	MWG	Consumer Discretionary	32,807	3.45%
10	FPT	Information Technology	31,635	3.33%
<b>Total</b>			<b>553,230</b>	<b>58.16%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	18	285,678	30.03%
Financials	16	243,356	25.59%
Consumer Staples	12	165,570	17.41%
Industrials	20	94,001	9.88%
Consumer Discretionary	8	54,374	5.72%

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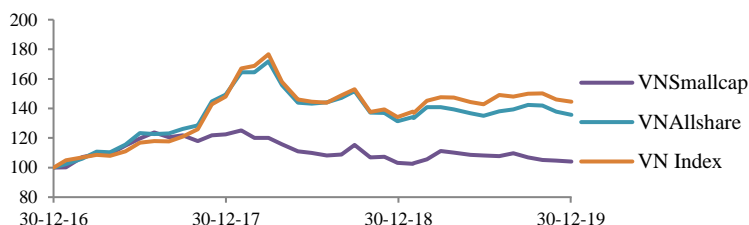
## Index Characteristics

Number of Constituents	140
Full Market-Capitalization (Billion VND)	84,399
Free-float adjusted Market-Capitalization (Billion VND)	41,486
Average	296
Max	1,286
Min	18
Median	233
Weighted capitalization of largest company	3.10%
Weighted capitalization of top-10 companies	23.56%

## 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 30/12/2016 to 31/12/2019



\* Indices values are simulatedly rebased to 100 at 30/12/2016

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	3.12%	4.55%	7.46%	17.55%	24.50%

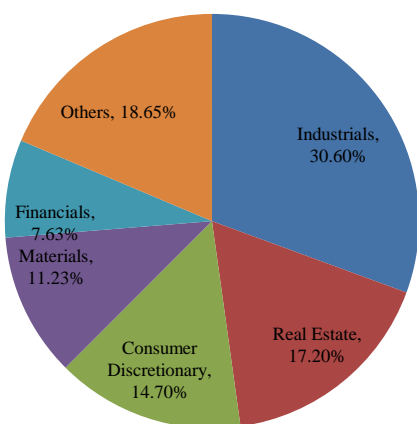
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	34.81%	37.48%	56.30%	68.41%	69.36%

## 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%	-0.55%	-2.55%	-3.73%	0.93%	4.14%	15.92%	1.36%	3.00%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FIT	Financials	1,286	3.10%
2	HDC	Real Estate	1,172	2.82%
3	DHC	Materials	1,121	2.70%
4	TDM	Utilities	1,107	2.67%
5	DPG	Industrials	1,015	2.45%
6	VNG	Consumer Discretionary	927	2.23%
7	TDH	Real Estate	842	2.03%
8	NTL	Real Estate	795	1.92%
9	D2D	Real Estate	758	1.83%
10	VRC	Industrials	754	1.82%
		<b>Total</b>	<b>9,776</b>	<b>23.56%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	45	12,695	30.60%
Real Estate	17	7,135	17.20%
Consumer Discretionary	19	6,097	14.70%
Materials	21	4,658	11.23%
Financials	8	3,164	7.63%

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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.

