

# HOSE-Index Series

Data as at: 30 Jun 2020

**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

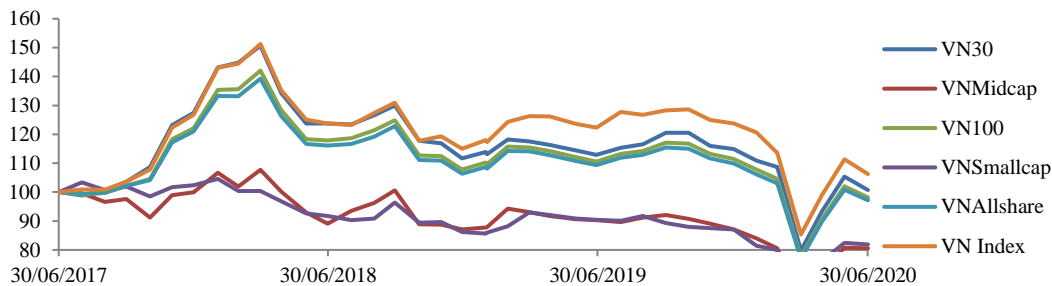
10%(Not applied for VNAllshare Sector)

### 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 30/06/2017 to 30/06/2020



\* Indices values are simulatedly rebased to 100 at 30/06/2017

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	48.27%	-12.02%	3.32%	-3.66%	26.31%	-11.65%	-11.18%	-2.86%	29.84%	-0.96%	5.36%
<b>VN30</b>	53.89%	-12.36%	2.82%	-4.43%	26.16%	-12.35%	-10.84%	0.67%	23.79%	0.22%	4.36%
<b>VNMidcap</b>	32.38%	-12.78%	-0.10%	-0.27%	30.66%	-7.39%	-10.77%	-19.40%	32.96%	-6.94%	5.86%
<b>VN100</b>	50.21%	-11.68%	3.35%	-3.78%	26.34%	-11.88%	-11.21%	-1.78%	31.03%	-0.60%	5.55%
<b>VNSmallcap</b>	22.54%	-15.81%	0.93%	-0.69%	28.33%	-5.98%	-9.49%	-18.16%	11.00%	-6.46%	2.11%
<b>VN-Index</b>	46.46%	-9.32%	7.67%	-4.55%	24.54%	-14.14%	-13.14%	6.26%	39.13%	2.05%	6.83%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	12.92%	19.80%	20.77%	31.74%	36.24%
<b>VN30</b>	12.56%	20.17%	21.38%	33.85%	39.14%
<b>VNMidcap</b>	11.86%	18.14%	18.76%	30.15%	34.54%
<b>VN100</b>	12.13%	19.43%	20.48%	32.15%	36.84%
<b>VNSmallcap</b>	10.32%	16.58%	17.15%	23.34%	28.10%
<b>VN Index</b>	11.83%	19.28%	20.40%	32.57%	38.30%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	93.42%	96.55%	96.42%	96.64%	95.40%
<b>VN30</b>	97.92%	97.70%	97.14%	96.84%	95.56%
<b>VNMidcap</b>	86.99%	89.77%	86.85%	83.33%	81.32%
<b>VN100</b>	98.88%	98.84%	98.49%	97.55%	96.13%
<b>VNSmallcap</b>	82.51%	85.44%	80.99%	76.05%	73.74%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	234	30	70	100	134
<b>Full Market-Capitalization (Billion VND)</b>	2,622,008	2,270,225	275,123	2,545,348	76,660
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	895,340	714,603	142,973	857,575	37,765
<b>Average</b>	3,826	23,820	2,042	8,576	282
<b>Max</b>	98,127	98,127	10,093	98,127	1,140
<b>Min</b>	16	843	379	379	16
<b>Median</b>	469	18,995	1,535	2,247	210
<b>Weighted capitalization of largest company</b>	10.96%	13.73%	7.06%	11.44%	3.02%
<b>Weighted capitalization of top-10 companies</b>	54.65%	68.47%	38.39%	57.05%	21.85%

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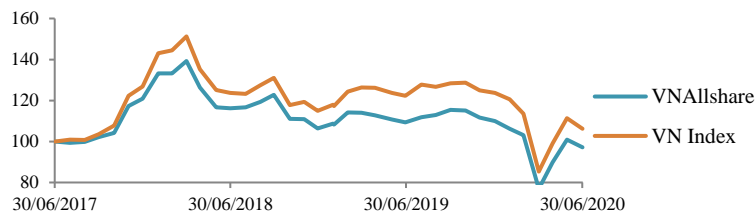
## Index Characteristics

Number of Constituents	234
Full Market-Capitalization (Billion VND)	2,622,008
Free-float adjusted Market-Capitalization (Billion VND)	895,340
Average	3,826
Max	98,127
Min	16
Median	469
Weighted capitalization of largest company	10.96%
Weighted capitalization of top-10 companies	54.65%

## 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 30/06/2017 to 30/06/2020



\* Indices values are simulatedly rebased to 100 at 30/06/2017

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	12.92%	19.80%	20.77%	31.74%	36.24%

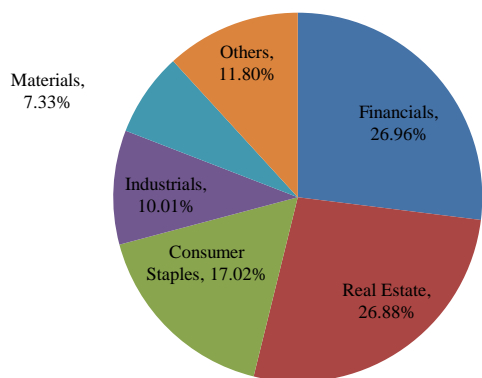
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	93.42%	96.55%	96.42%	96.64%	95.40%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	48.27%	-12.02%	3.32%	-3.66%	26.31%	-11.65%	-11.18%	-2.86%	29.84%	-0.96%	5.36%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	98,127	10.96%
2	VIC	Real Estate	90,311	10.09%
3	VHM	Real Estate	62,090	6.93%
4	TCB	Financials	44,478	4.97%
5	HPG	Materials	44,398	4.96%
6	VPB	Financials	34,896	3.90%
7	VCB	Financials	32,761	3.66%
8	FPT	Information Technology	28,629	3.20%
9	VJC	Industrials	28,287	3.16%
10	MSN	Consumer Staples	25,296	2.83%
<b>Total</b>			<b>489,272</b>	<b>54.65%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	24	241,426	26.96%
Real Estate	34	240,687	26.88%
Consumer Staples	21	152,361	17.02%
Industrials	64	89,581	10.01%
Materials	37	65,637	7.33%

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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.

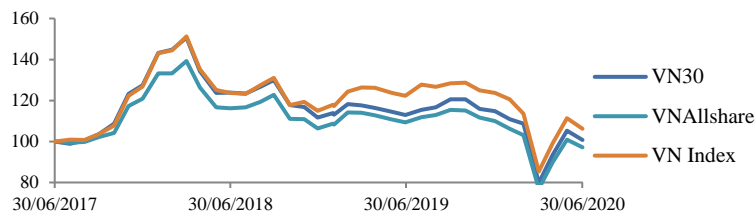
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,270,225
Free-float adjusted Market-Capitalization (Billion VND)	714,603
Average	23,820
Max	98,127
Min	843
Median	18,995
Weighted capitalization of largest company	13.73%
Weighted capitalization of top-10 companies	68.47%

## 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 30/06/2017 to 30/06/2020



\* Indices values are simulatedly rebased to 100 at 30/06/2017

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	12.56%	20.17%	21.38%	33.85%	39.14%

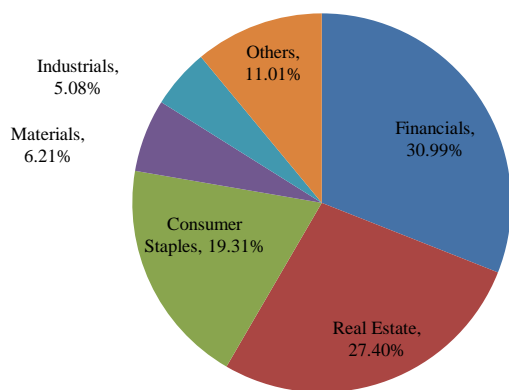
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	97.92%	97.70%	97.14%	96.84%	95.56%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	53.89%	-12.36%	2.82%	-4.43%	26.16%	-12.35%	-10.84%	0.67%	23.79%	0.22%	4.36%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	98,127	13.73%
2	VIC	Real Estate	90,311	12.64%
3	VHM	Real Estate	62,090	8.69%
4	TCB	Financials	44,478	6.22%
5	HPG	Materials	44,398	6.21%
6	VPB	Financials	34,896	4.88%
7	VCB	Financials	32,761	4.58%
8	FPT	Information Technology	28,629	4.01%
9	VJC	Industrials	28,287	3.96%
10	MSN	Consumer Staples	25,296	3.54%
		<b>Total</b>	<b>489,272</b>	<b>68.47%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	221,433	30.99%
Real Estate	4	195,811	27.40%
Consumer Staples	4	138,022	19.31%
Materials	1	44,398	6.21%
Industrials	4	36,271	5.08%

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

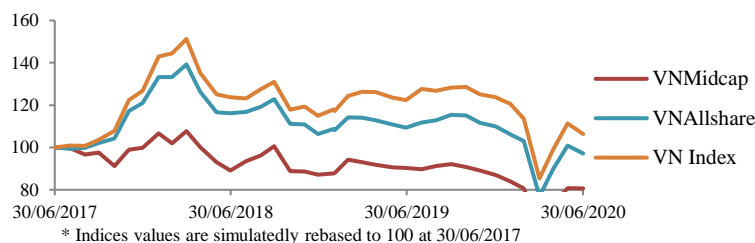
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	275,123
Free-float adjusted Market-Capitalization (Billion VND)	142,973
Average	2,042
Max	10,093
Min	379
Median	1,535
Weighted capitalization of largest company	7.06%
Weighted capitalization of top-10 companies	38.39%

## 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 30/06/2017 to 30/06/2020



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	11.86%	18.14%	18.76%	30.15%	34.54%

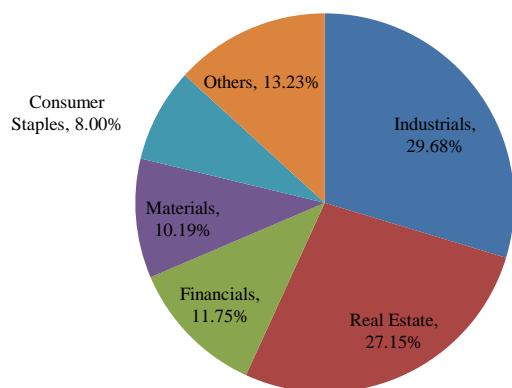
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	86.99%	89.77%	86.85%	83.33%	81.32%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	32.38%	-12.78%	-0.10%	-0.27%	30.66%	-7.39%	-10.77%	-19.40%	32.96%	-6.94%	5.86%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TPB	Financials	10,093	7.06%
2	KDH	Real Estate	8,842	6.18%
3	GEX	Industrials	6,464	4.52%
4	DXG	Real Estate	4,939	3.45%
5	KBC	Real Estate	4,880	3.41%
6	GMD	Industrials	4,694	3.28%
7	TCH	Industrials	4,139	2.89%
8	NLG	Real Estate	3,671	2.57%
9	CII	Industrials	3,599	2.52%
10	PDR	Real Estate	3,569	2.50%
	<b>Total</b>		<b>54,889</b>	<b>38.39%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	19	42,435	29.68%
Real Estate	14	38,815	27.15%
Financials	5	16,794	11.75%
Materials	10	14,567	10.19%
Consumer Staples	5	11,440	8.00%

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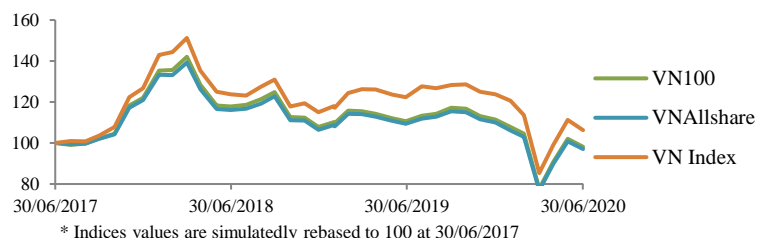
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,545,348
Free-float adjusted Market-Capitalization (Billion VND)	857,575
Average	8,576
Max	98,127
Min	379
Median	2,247
Weighted capitalization of largest company	11.44%
Weighted capitalization of top-10 companies	57.05%

## 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 30/06/2017 to 30/06/2020



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	12.13%	19.43%	20.48%	32.15%	36.84%

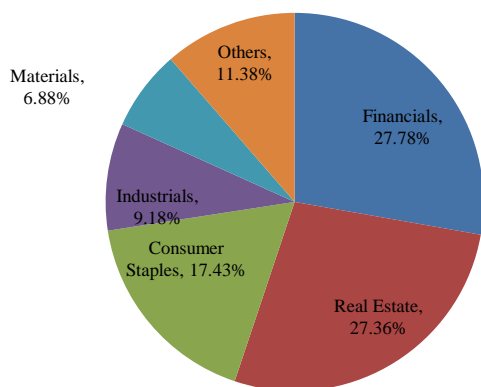
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.88%	98.84%	98.49%	97.55%	96.13%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	50.21%	-11.68%	3.35%	-3.78%	26.34%	-11.88%	-11.21%	-1.78%	31.03%	-0.60%	5.55%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	98,127	11.44%
2	VIC	Real Estate	90,311	10.53%
3	VHM	Real Estate	62,090	7.24%
4	TCB	Financials	44,478	5.19%
5	HPG	Materials	44,398	5.18%
6	VPB	Financials	34,896	4.07%
7	VCB	Financials	32,761	3.82%
8	FPT	Information Technology	28,629	3.34%
9	VJC	Industrials	28,287	3.30%
10	MSN	Consumer Staples	25,296	2.95%
		<b>Total</b>	<b>489,272</b>	<b>57.05%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	16	238,227	27.78%
Real Estate	18	234,626	27.36%
Consumer Staples	9	149,463	17.43%
Industrials	23	78,706	9.18%
Materials	11	58,965	6.88%

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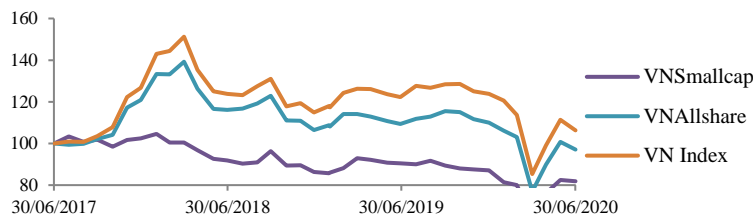
## Index Characteristics

Number of Constituents	134
Full Market-Capitalization (Billion VND)	76,660
Free-float adjusted Market-Capitalization (Billion VND)	37,765
Average	282
Max	1,140
Min	16
Median	210
Weighted capitalization of largest company	3.02%
Weighted capitalization of top-10 companies	21.85%

## 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 30/06/2017 to 30/06/2020



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	10.32%	16.58%	17.15%	23.34%	28.10%

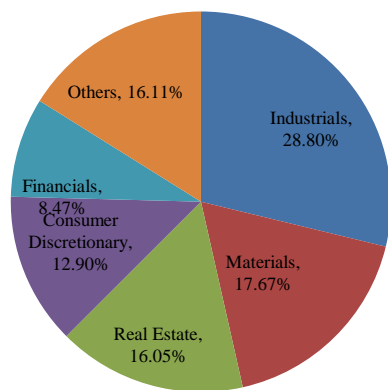
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	82.51%	85.44%	80.99%	76.05%	73.74%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	22.54%	-15.81%	0.93%	-0.69%	28.33%	-5.98%	-9.49%	-18.16%	11.00%	-6.46%	2.11%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FIT	Financials	1,140	3.02%
2	FTS	Financials	893	2.36%
3	LIX	Consumer Staples	875	2.32%
4	NKG	Materials	845	2.24%
5	DGW	Information Technology	823	2.18%
6	KSB	Materials	797	2.11%
7	HDC	Real Estate	759	2.01%
8	SZC	Industrials	736	1.95%
9	TDH	Real Estate	714	1.89%
10	TCM	Consumer Discretionary	671	1.78%
	<b>Total</b>		<b>8,252</b>	<b>21.85%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	41	10,875	28.80%
Materials	26	6,672	17.67%
Real Estate	16	6,061	16.05%
Consumer Discretionary	17	4,873	12.90%
Financials	8	3,199	8.47%

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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.

