

# HOSE-Index Series

Data as at: 29 Oct 2021

**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

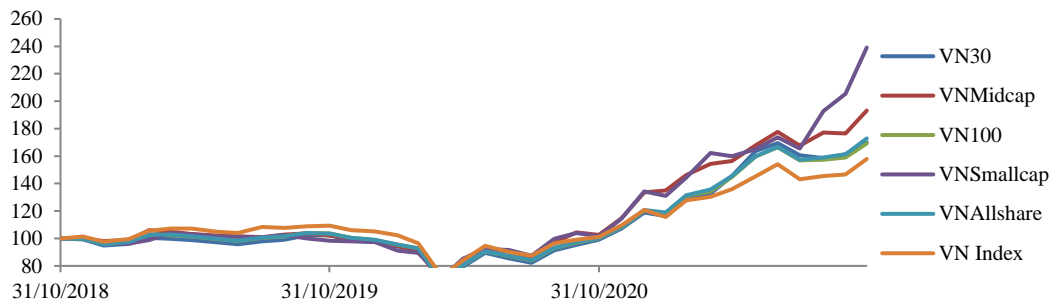
10%(Not applied for VNAllshare Sector)

### 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 31/10/2018 to 29/10/2021



\* Indices values are simulatedly rebased to 100 at 31/10/2018

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	13.66%	3.40%	21.25%	7.11%	9.91%	18.81%	72.62%	72.85%	127.52%	20.01%	17.87%
<b>VN30</b>	14.10%	2.73%	20.73%	5.41%	5.88%	16.77%	71.68%	69.96%	137.86%	19.34%	18.92%
<b>VNMidcap</b>	14.65%	1.82%	35.92%	9.49%	15.25%	23.46%	88.56%	93.21%	114.05%	24.55%	16.44%
<b>VN100</b>	13.23%	3.43%	20.69%	6.40%	7.79%	16.86%	69.35%	69.22%	127.40%	19.17%	17.86%
<b>VNSmallcap</b>	18.77%	1.72%	37.64%	16.45%	44.53%	49.42%	135.50%	139.12%	140.93%	33.72%	19.23%
<b>VN-Index</b>	10.27%	7.76%	14.19%	7.62%	10.25%	16.27%	56.06%	57.89%	113.71%	16.44%	16.40%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	7.32%	13.46%	21.70%	33.75%	40.74%
<b>VN30</b>	7.58%	14.37%	22.78%	35.23%	43.31%
<b>VNMidcap</b>	8.53%	27.32%	32.17%	40.11%	46.17%
<b>VN100</b>	7.44%	18.34%	25.17%	36.04%	43.06%
<b>VNSmallcap</b>	8.89%	13.80%	20.63%	29.99%	34.15%
<b>VN Index</b>	6.95%	12.93%	20.87%	32.89%	40.82%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	98.42%	98.54%	98.90%	97.82%	97.05%
<b>VN30</b>	95.88%	95.76%	97.48%	97.27%	96.72%
<b>VNMidcap</b>	85.25%	37.63%	57.51%	69.06%	71.51%
<b>VN100</b>	98.02%	69.64%	84.76%	92.01%	93.12%
<b>VNSmallcap</b>	67.86%	75.92%	82.24%	80.70%	76.69%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	292	30	70	100	192
<b>Full Market-Capitalization (Billion VND)</b>	5,115,193	4,006,849	799,656	4,806,505	308,688
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	2,015,053	1,432,310	429,970	1,862,280	152,773
<b>Average</b>	6,901	47,744	6,142	18,623	796
<b>Max</b>	140,472	140,472	26,235	140,472	7,723
<b>Min</b>	26	4,803	910	910	26
<b>Median</b>	863	35,479	3,694	5,916	465
<b>Weighted capitalization of largest company</b>	6.97%	9.81%	6.10%	7.54%	5.05%
<b>Weighted capitalization of top-10 companies</b>	46.54%	65.47%	44.59%	50.35%	29.52%

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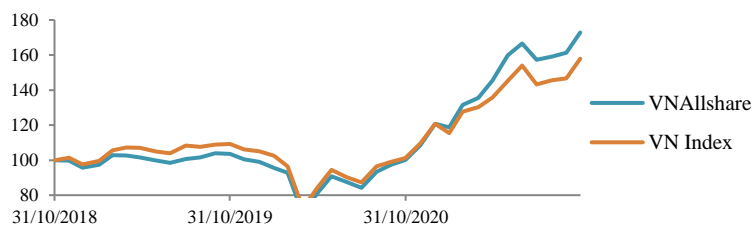
## Index Characteristics

Number of Constituents	292
Full Market-Capitalization (Billion VND)	5,115,193
Free-float adjusted Market-Capitalization (Billion VND)	2,015,053
Average	6,901
Max	140,472
Min	26
Median	863
Weighted capitalization of largest company	6.97%
Weighted capitalization of top-10 companies	46.54%

## 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 31/10/2018 to 29/10/2021



\* Indices values are simulatedly rebased to 100 at 31/10/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	7.32%	13.46%	21.70%	33.75%	40.74%

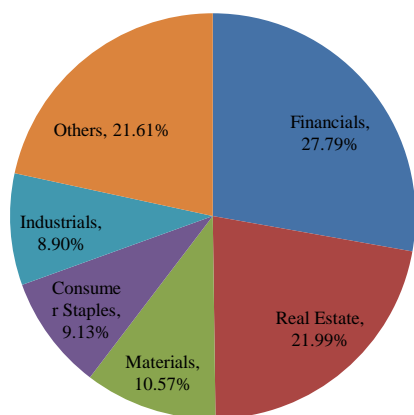
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.42%	98.54%	98.90%	97.82%	97.05%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	13.66%	3.40%	21.25%	7.11%	9.91%	18.81%	72.62%	72.85%	127.52%	20.01%	17.87%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HPG	Materials	140,472	6.97%
2	VIC	Real Estate	127,590	6.33%
3	TCB	Financials	117,555	5.83%
4	VPB	Financials	111,091	5.51%
5	VHM	Real Estate	91,407	4.54%
6	VNM	Consumer Staples	75,824	3.76%
7	ACB		75,790	3.76%
8	FPT	Information Technology	74,744	3.71%
9	MSN	Consumer Staples	62,350	3.09%
10	MWG	Consumer Discretionary	60,894	3.02%
	<b>Total</b>		<b>937,716</b>	<b>46.54%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	560,041	27.79%
Real Estate	38	443,153	21.99%
Materials	45	213,046	10.57%
Consumer Staples	23	183,989	9.13%
Industrials	79	179,371	8.90%

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

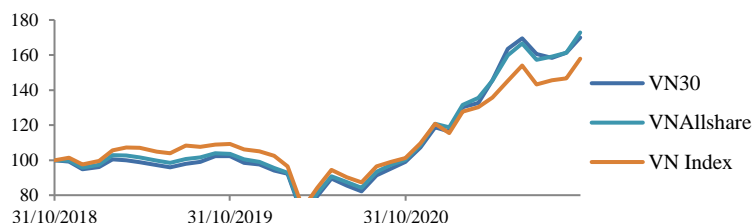
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	4,006,849
Free-float adjusted Market-Capitalization (Billion VND)	1,432,310
Average	47,744
Max	140,472
Min	4,803
Median	35,479
Weighted capitalization of largest company	9.81%
Weighted capitalization of top-10 companies	65.47%

## 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 31/10/2018 to 29/10/2021



\* Indices values are simulatedly rebased to 100 at 31/10/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	7.58%	14.37%	22.78%	35.23%	43.31%

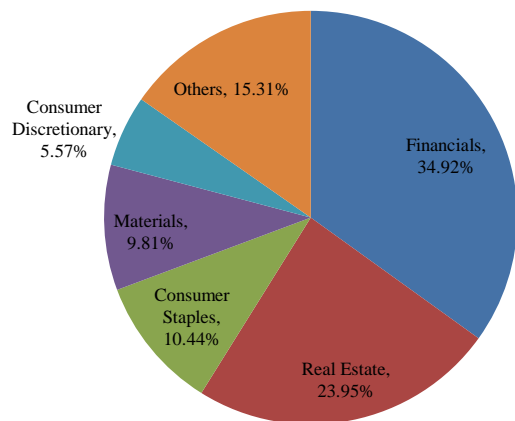
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	95.88%	95.76%	97.48%	97.27%	96.72%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	14.10%	2.73%	20.73%	5.41%	5.88%	16.77%	71.68%	69.96%	137.86%	19.34%	18.92%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HPG	Materials	140,472	9.81%
2	VIC	Real Estate	127,590	8.91%
3	TCB	Financials	117,555	8.21%
4	VPB	Financials	111,091	7.76%
5	VHM	Real Estate	91,407	6.38%
6	VNM	Consumer Staples	75,824	5.29%
7	ACB		75,790	5.29%
8	FPT	Information Technology	74,744	5.22%
9	MSN	Consumer Staples	62,350	4.35%
10	MWG	Consumer Discretionary	60,894	4.25%
	<b>Total</b>		<b>937,716</b>	<b>65.47%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	500,221	34.92%
Real Estate	6	343,076	23.95%
Consumer Staples	3	149,495	10.44%
Materials	1	140,472	9.81%
Consumer Discretionary	2	79,811	5.57%

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

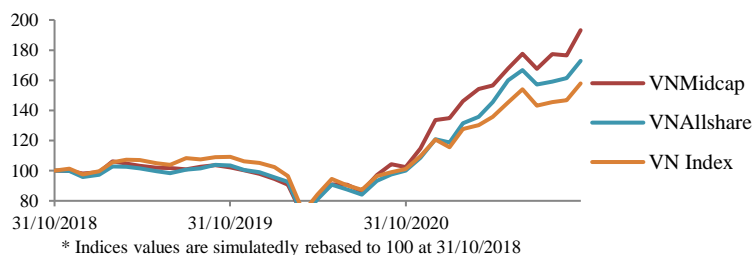
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	799,656
Free-float adjusted Market-Capitalization (Billion VND)	429,970
Average	6,142
Max	26,235
Min	910
Median	3,694
Weighted capitalization of largest company	6.10%
Weighted capitalization of top-10 companies	44.59%

## 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 31/10/2018 to 29/10/2021



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	8.53%	27.32%	32.17%	40.11%	46.17%

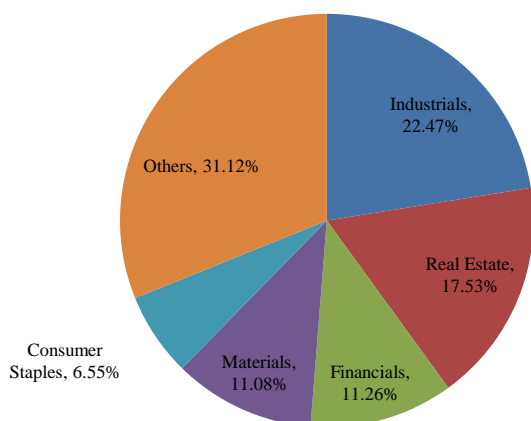
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	85.25%	37.63%	57.51%	69.06%	71.51%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	14.65%	1.82%	35.92%	9.49%	15.25%	23.46%	88.56%	93.21%	114.05%	24.55%	16.44%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	MSB		26,235	6.10%
2	VIB		25,860	6.01%
3	EIB	Financials	23,513	5.47%
4	LPB		22,531	5.24%
5	KBC	Real Estate	19,403	4.51%
6	HSG	Materials	18,713	4.35%
7	GEX	Industrials	14,192	3.30%
8	NLG	Real Estate	14,018	3.26%
9	VCI	Financials	13,874	3.23%
10	GMD	Industrials	13,398	3.12%
	<b>Total</b>		<b>191,737</b>	<b>44.59%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	18	96,602	22.47%
Real Estate	11	75,358	17.53%
Financials	5	48,434	11.26%
Materials	9	47,620	11.08%
Consumer Staples	7	28,170	6.55%

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

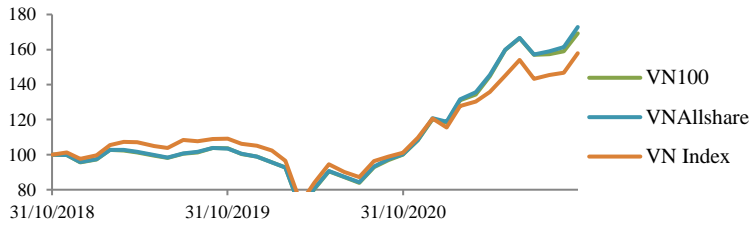
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,806,505
Free-float adjusted Market-Capitalization (Billion VND)	1,862,280
Average	18,623
Max	140,472
Min	910
Median	5,916
Weighted capitalization of largest company	7.54%
Weighted capitalization of top-10 companies	50.35%

## 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 31/10/2018 to 29/10/2021



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	7.44%	18.34%	25.17%	36.04%	43.06%

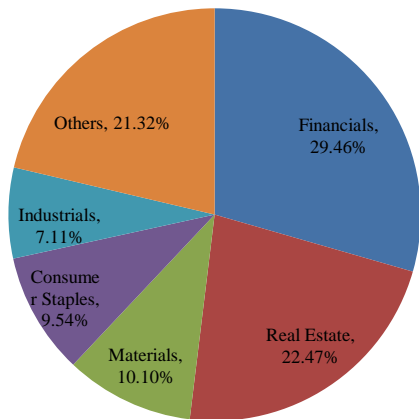
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.02%	69.64%	84.76%	92.01%	93.12%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	13.23%	3.43%	20.69%	6.40%	7.79%	16.86%	69.35%	69.22%	127.40%	19.17%	17.86%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HPG	Materials	140,472	7.54%
2	VIC	Real Estate	127,590	6.85%
3	TCB	Financials	117,555	6.31%
4	VPB	Financials	111,091	5.97%
5	VHM	Real Estate	91,407	4.91%
6	VNM	Consumer Staples	75,824	4.07%
7	ACB		75,790	4.07%
8	FPT	Information Technology	74,744	4.01%
9	MSN	Consumer Staples	62,350	3.35%
10	MWG	Consumer Discretionary	60,894	3.27%
	<b>Total</b>		<b>937,716</b>	<b>50.35%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	16	548,655	29.46%
Real Estate	17	418,434	22.47%
Materials	10	188,092	10.10%
Consumer Staples	10	177,665	9.54%
Industrials	19	132,349	7.11%

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# VNSmallcap Index

Data as at: 29 Oct 2021

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

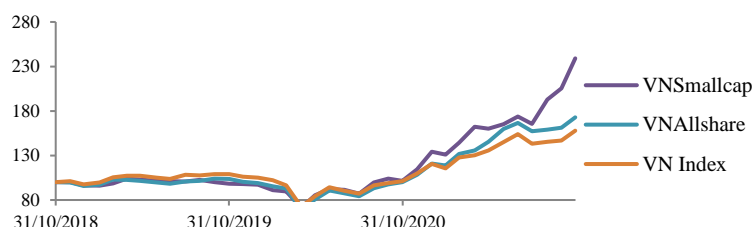
## Index Characteristics

Number of Constituents	192
Full Market-Capitalization (Billion VND)	308,688
Free-float adjusted Market-Capitalization (Billion VND)	152,773
Average	796
Max	7,723
Min	26
Median	465
Weighted capitalization of largest company	5.05%
Weighted capitalization of top-10 companies	29.52%

## 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 31/10/2018 to 29/10/2021



\* Indices values are simulatedly rebased to 100 at 31/10/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	8.89%	13.80%	20.63%	29.99%	34.15%

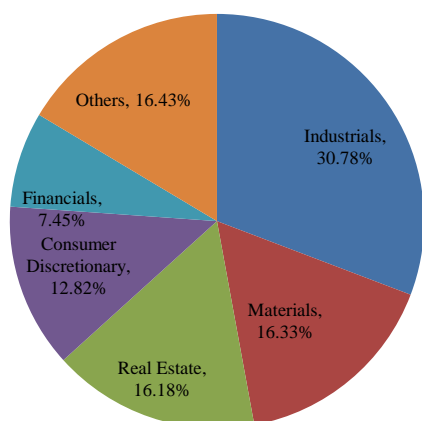
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	67.86%	75.92%	82.24%	80.70%	76.69%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	18.77%	1.72%	37.64%	16.45%	44.53%	49.42%	135.50%	139.12%	140.93%	33.72%	19.23%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	NKG	Materials	7,723	5.05%
2	HDC	Real Estate	7,534	4.93%
3	DGW	Information Technology	6,020	3.94%
4	FTS	Financials	4,510	2.95%
5	BCG	Industrials	4,206	2.75%
6	IJC	Industrials	3,626	2.37%
7	ROS	Industrials	3,179	2.08%
8	DPG	Industrials	2,945	1.93%
9	LCG	Industrials	2,873	1.88%
10	TCM	Consumer Discretionary	2,488	1.63%
	<b>Total</b>		<b>45,104</b>	<b>29.52%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	47,023	30.78%
Materials	35	24,954	16.33%
Real Estate	21	24,719	16.18%
Consumer Discretionary	26	19,589	12.82%
Financials	7	11,386	7.45%

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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.

