

# HOSE-Index Series

Data as at: 29 Apr 2022

**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

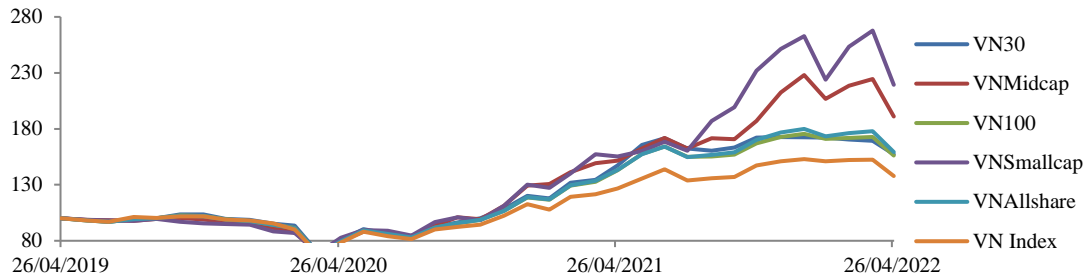
10%(Not applied for VNAllshare Sector)

### 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 26/04/2019 to 29/04/2022



\* Indices values are simulatedly rebased to 100 at 26/04/2019

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	3.40%	21.25%	48.39%	-8.96%	-6.63%	-4.85%	13.04%	61.95%	104.56%	17.43%	15.39%
<b>VN30</b>	2.73%	20.73%	40.65%	-6.05%	-7.50%	-7.51%	8.00%	59.15%	108.28%	16.75%	15.81%
<b>VNMidcap</b>	1.82%	35.92%	72.43%	-13.14%	-5.73%	4.23%	28.68%	95.00%	102.47%	24.93%	15.15%
<b>VN100</b>	3.43%	20.69%	45.14%	-8.25%	-7.31%	-5.13%	10.86%	58.44%	103.09%	16.58%	15.22%
<b>VNSmallcap</b>	1.72%	37.64%	97.79%	-15.70%	0.78%	-2.72%	45.35%	125.74%	127.66%	31.18%	17.88%
<b>VN-Index</b>	7.76%	14.19%	33.72%	-8.40%	-7.58%	-5.36%	10.03%	39.52%	90.43%	11.74%	13.75%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	9.91%	13.32%	18.95%	34.98%	42.35%
<b>VN30</b>	9.54%	12.80%	19.27%	36.05%	44.53%
<b>VNMidcap</b>	12.03%	18.27%	32.82%	43.14%	49.21%
<b>VN100</b>	9.80%	13.26%	22.63%	37.11%	44.55%
<b>VNSmallcap</b>	13.78%	19.60%	24.03%	35.24%	38.78%
<b>VN Index</b>	9.13%	12.43%	17.95%	33.82%	42.14%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	98.87%	98.62%	98.58%	97.95%	97.40%
<b>VN30</b>	94.66%	92.19%	94.09%	96.72%	96.61%
<b>VNMidcap</b>	93.97%	89.66%	57.19%	71.71%	73.33%
<b>VN100</b>	98.40%	98.02%	80.57%	92.39%	93.67%
<b>VNSmallcap</b>	82.91%	74.69%	73.99%	78.57%	74.91%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	322	30	70	100	222
<b>Full Market-Capitalization (Billion VND)</b>	5,038,699	3,675,692	994,983	4,670,675	368,024
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	2,098,475	1,361,580	552,390	1,913,970	184,505
<b>Average</b>	6,517	45,386	7,891	19,140	831
<b>Max</b>	114,204	114,204	45,748	114,204	6,798
<b>Min</b>	22	4,610	1,170	1,170	22
<b>Median</b>	881	35,230	4,613	6,300	479
<b>Weighted capitalization of largest company</b>	5.44%	8.39%	8.28%	5.97%	3.68%
<b>Weighted capitalization of top-10 companies</b>	41.35%	63.73%	47.18%	45.33%	23.65%

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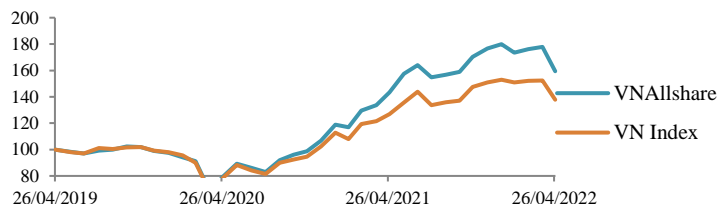
## Index Characteristics

Number of Constituents	322
Full Market-Capitalization (Billion VND)	5,038,699
Free-float adjusted Market-Capitalization (Billion VND)	2,098,475
Average	6,517
Max	114,204
Min	22
Median	881
Weighted capitalization of largest company	5.44%
Weighted capitalization of top-10 companies	41.35%

## 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 26/04/2019 to 29/04/2022



\* Indices values are simulatedly rebased to 100 at 26/04/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	9.91%	13.32%	18.95%	34.98%	42.35%

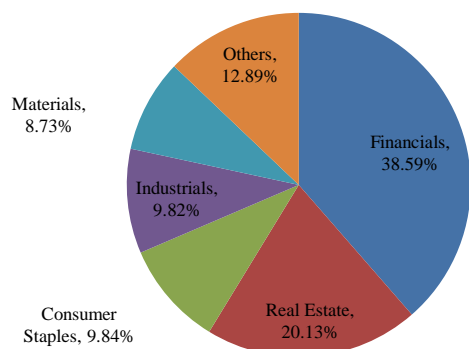
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.87%	98.62%	98.58%	97.95%	97.40%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	3.40%	21.25%	48.39%	-8.96%	-6.63%	-4.85%	13.04%	61.95%	104.56%	17.43%	15.39%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	114,204	5.44%
2	VIC	Real Estate	106,790	5.09%
3	HPG	Materials	106,523	5.08%
4	TCB	Financials	100,412	4.79%
5	VHM	Real Estate	84,910	4.05%
6	FPT	Information Technology	80,999	3.86%
7	ACB	Financials	75,101	3.58%
8	MWG	Consumer Discretionary	70,992	3.38%
9	MSN	Consumer Staples	65,732	3.13%
10	VNM	Consumer Staples	62,030	2.96%
	<b>Total</b>		<b>867,693</b>	<b>41.35%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	35	809,723	38.59%
Real Estate	43	422,500	20.13%
Consumer Staples	29	206,521	9.84%
Industrials	86	205,988	9.82%
Materials	55	183,220	8.73%

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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.

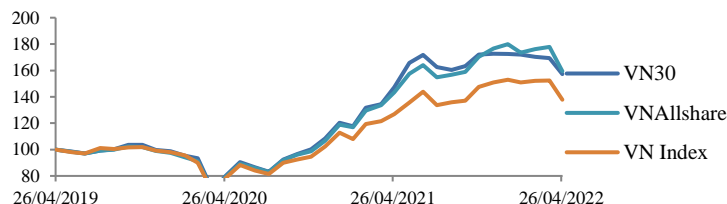
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,675,692
Free-float adjusted Market-Capitalization (Billion VND)	1,361,580
Average	45,386
Max	114,204
Min	4,610
Median	35,230
Weighted capitalization of largest company	8.39%
Weighted capitalization of top-10 companies	63.73%

## 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 26/04/2019 to 29/04/2022



\* Indices values are simulatedly rebased to 100 at 26/04/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	9.54%	12.80%	19.27%	36.05%	44.53%

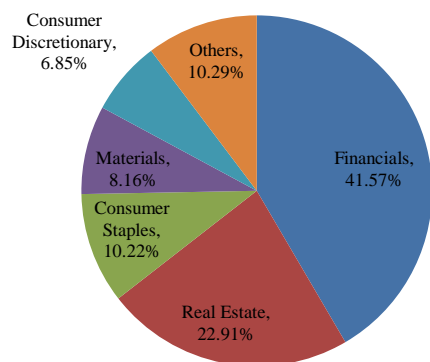
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	94.66%	92.19%	94.09%	96.72%	96.61%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	2.73%	20.73%	40.65%	-6.05%	-7.50%	-7.51%	8.00%	59.15%	108.28%	16.75%	15.81%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	114,204	8.39%
2	VIC	Real Estate	106,790	7.84%
3	HPG	Materials	106,523	7.82%
4	TCB	Financials	100,412	7.37%
5	VHM	Real Estate	84,910	6.24%
6	FPT	Information Technology	80,999	5.95%
7	ACB	Financials	75,101	5.52%
8	MWG	Consumer Discretionary	70,992	5.21%
9	MSN	Consumer Staples	65,732	4.83%
10	VNM	Consumer Staples	62,030	4.56%
	<b>Total</b>		<b>867,693</b>	<b>63.73%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	12	565,994	41.57%
Real Estate	6	311,891	22.91%
Consumer Staples	3	139,197	10.22%
Materials	2	111,139	8.16%
Consumer Discretionary	2	93,241	6.85%

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

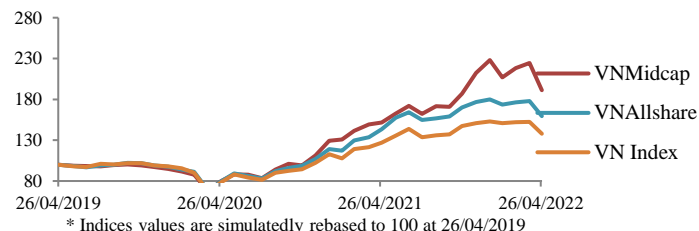
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	994,983
Free-float adjusted Market-Capitalization (Billion VND)	552,390
Average	7,891
Max	45,748
Min	1,170
Median	4,613
Weighted capitalization of largest company	8.28%
Weighted capitalization of top-10 companies	47.18%

## 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 26/04/2019 to 29/04/2022



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	12.03%	18.27%	32.82%	43.14%	49.21%

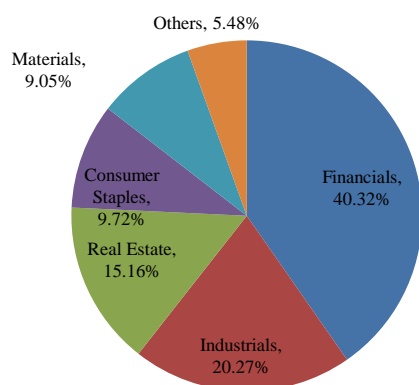
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	93.97%	89.66%	57.19%	71.71%	73.33%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	1.82%	35.92%	72.43%	-13.14%	-5.73%	4.23%	28.68%	95.00%	102.47%	24.93%	15.15%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	45,748	8.28%
2	EIB	Financials	31,351	5.68%
3	VIB	Financials	30,053	5.44%
4	MSB	Financials	29,733	5.38%
5	VND	Financials	28,315	5.13%
6	DGC	Consumer Staples	22,667	4.10%
7	LPB	Financials	20,856	3.78%
8	DXG	Real Estate	18,900	3.42%
9	OCB	Financials	18,007	3.26%
10	KBC	Real Estate	14,973	2.71%
	<b>Total</b>		<b>260,603</b>	<b>47.18%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	222,701	40.32%
Industrials	18	111,995	20.27%
Real Estate	13	83,731	15.16%
Consumer Staples	7	53,702	9.72%
Materials	10	49,979	9.05%

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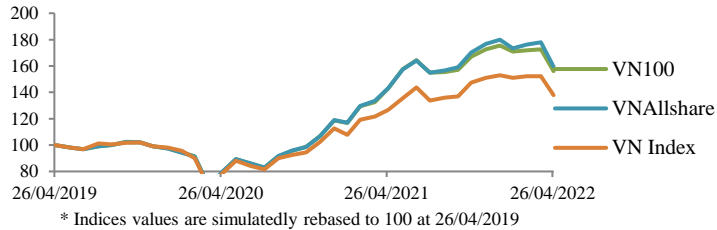


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,670,675
Free-float adjusted Market-Capitalization (Billion VND)	1,913,970
Average	19,140
Max	114,204
Min	1,170
Median	6,300
Weighted capitalization of largest company	5.97%
Weighted capitalization of top-10 companies	45.33%

## Indices performance from 26/04/2019 to 29/04/2022



## 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

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	9.80%	13.26%	22.63%	37.11%	44.55%

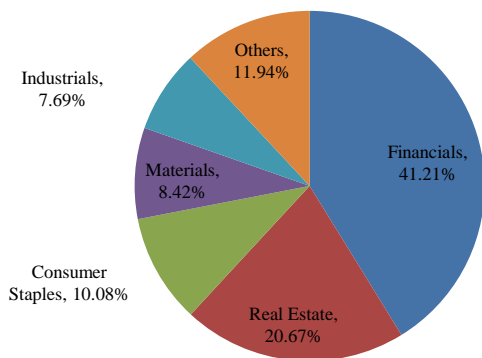
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.40%	98.02%	80.57%	92.39%	93.67%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	3.43%	20.69%	45.14%	-8.25%	-7.31%	-5.13%	10.86%	58.44%	103.09%	16.58%	15.22%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	114,204	5.97%
2	VIC	Real Estate	106,790	5.58%
3	HPG	Materials	106,523	5.57%
4	TCB	Financials	100,412	5.25%
5	VHM	Real Estate	84,910	4.44%
6	FPT	Information Technology	80,999	4.23%
7	ACB	Financials	75,101	3.92%
8	MWG	Consumer Discretionary	70,992	3.71%
9	MSN	Consumer Staples	65,732	3.43%
10	VNM	Consumer Staples	62,030	3.24%
	<b>Total</b>		<b>867,693</b>	<b>45.33%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	788,695	41.21%
Real Estate	19	395,622	20.67%
Consumer Staples	10	192,899	10.08%
Materials	12	161,118	8.42%
Industrials	19	147,173	7.69%

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

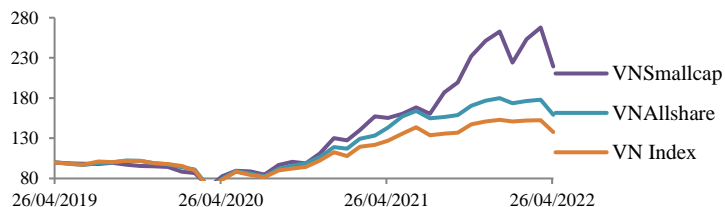
## Index Characteristics

Number of Constituents	222
Full Market-Capitalization (Billion VND)	368,024
Free-float adjusted Market-Capitalization (Billion VND)	184,505
Average	831
Max	6,798
Min	22
Median	479
Weighted capitalization of largest company	3.68%
Weighted capitalization of top-10 companies	23.65%

## 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 26/04/2019 to 29/04/2022



\* Indices values are simulatedly rebased to 100 at 26/04/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	13.78%	19.60%	24.03%	35.24%	38.78%

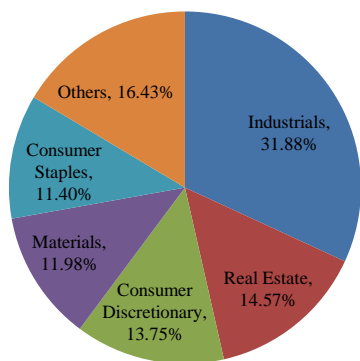
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	82.91%	74.69%	73.99%	78.57%	74.91%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	1.72%	37.64%	97.79%	-15.70%	0.78%	-2.72%	45.35%	125.74%	127.66%	31.18%	17.88%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FRT	Consumer Discretionary	6,798	3.68%
2	VIX	Financials	6,384	3.46%
3	HDC	Real Estate	5,105	2.77%
4	HAH	Industrials	4,082	2.21%
5	BCG	Industrials	4,037	2.19%
6	PAN	Consumer Staples	3,743	2.03%
7	FTS	Financials	3,660	1.98%
8	VSC	Industrials	3,486	1.89%
9	LDG	Real Estate	3,233	1.75%
10	PET	Industrials	3,113	1.69%
	<b>Total</b>		<b>43,642</b>	<b>23.65%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	67	58,815	31.88%
Real Estate	24	26,878	14.57%
Consumer Discretionary	30	25,361	13.75%
Materials	43	22,102	11.98%
Consumer Staples	12	21,027	11.40%

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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.

