

# HOSE-Index Series

Data as at: 31 Aug 2023

**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

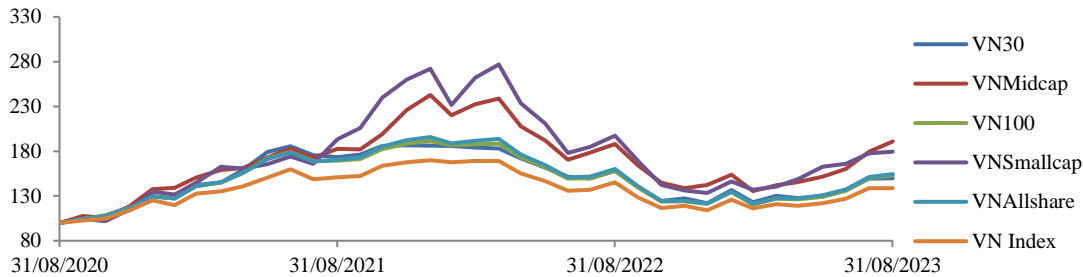
10%(Not applied for VNAllshare Sector)

### 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 31/08/2020 to 31/08/2023



\* Indices values are simulatedly rebased to 100 at 31/08/2020

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	21.25%	48.39%	-38.81%	2.02%	18.10%	27.39%	-3.59%	54.37%	34.20%	15.57%	6.06%
<b>VN30</b>	20.73%	40.65%	-35.52%	0.30%	15.77%	21.63%	-5.14%	49.83%	27.37%	14.43%	4.96%
<b>VNMidcap</b>	35.92%	72.43%	-42.30%	6.43%	25.82%	40.78%	1.52%	90.93%	70.91%	24.06%	11.32%
<b>VN100</b>	20.69%	45.14%	-37.62%	2.09%	18.73%	27.09%	-3.13%	53.14%	32.02%	15.27%	5.71%
<b>VNSmallcap</b>	37.64%	97.79%	-51.74%	1.06%	10.31%	30.98%	-9.04%	79.45%	75.89%	21.52%	11.96%
<b>VN-Index</b>	14.19%	33.72%	-33.99%	0.09%	13.85%	19.46%	-4.41%	38.84%	23.70%	11.56%	4.35%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	7.96%	10.30%	23.58%	38.33%	46.46%
<b>VN30</b>	7.92%	10.35%	23.51%	38.56%	47.22%
<b>VNMidcap</b>	9.17%	11.75%	26.14%	49.01%	54.83%
<b>VN100</b>	8.02%	10.42%	23.73%	40.43%	48.20%
<b>VNSmallcap</b>	8.39%	10.53%	24.24%	42.07%	47.27%
<b>VN Index</b>	7.08%	9.18%	21.10%	35.56%	44.09%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	97.50%	97.65%	98.70%	98.74%	98.14%
<b>VN30</b>	97.58%	97.71%	98.44%	97.22%	97.19%
<b>VNMidcap</b>	88.91%	88.87%	92.66%	78.26%	79.54%
<b>VN100</b>	97.60%	97.79%	98.79%	93.49%	94.91%
<b>VNSmallcap</b>	82.05%	80.28%	87.12%	82.77%	81.43%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	289	30	70	100	189
<b>Full Market-Capitalization (Billion VND)</b>	4,626,111	3,509,629	865,060	4,374,689	251,422
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	1,906,309	1,249,173	525,572	1,774,745	131,564
<b>Average</b>	6,596	41,639	7,508	17,747	696
<b>Max</b>	104,385	104,385	36,945	104,385	4,301
<b>Min</b>	14	2,989	505	505	14
<b>Median</b>	965	35,547	4,327	6,443	404
<b>Weighted capitalization of largest company</b>	5.48%	8.36%	7.03%	5.88%	3.27%
<b>Weighted capitalization of top-10 companies</b>	39.91%	60.90%	43.64%	42.87%	23.01%

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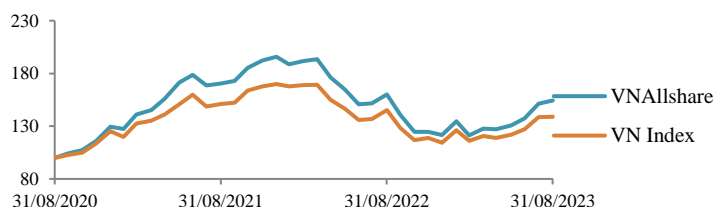
## Index Characteristics

Number of Constituents	289
Full Market-Capitalization (Billion VND)	4,626,111
Free-float adjusted Market-Capitalization (Billion VND)	1,906,309
Average	6,596
Max	104,385
Min	14
Median	965
Weighted capitalization of largest company	5.48%
Weighted capitalization of top-10 companies	39.91%

## 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 31/08/2020 to 31/08/2023



\* Indices values are simulatedly rebased to 100 at 31/08/2020

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	7.96%	10.30%	23.58%	38.33%	46.46%

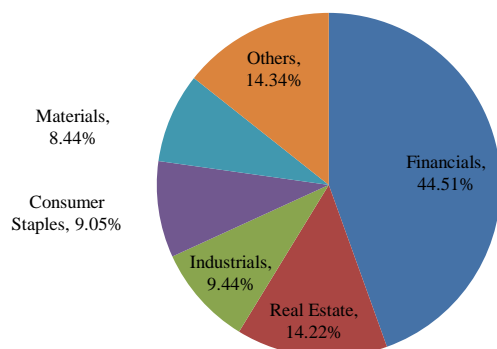
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	97.50%	97.65%	98.70%	98.74%	98.14%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	21.25%	48.39%	-38.81%	2.02%	18.10%	27.39%	-3.59%	54.37%	34.20%	15.57%	6.06%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	104,385	5.48%
2	VPB	Financials	98,449	5.16%
3	HPG	Materials	88,268	4.63%
4	TCB	Financials	78,874	4.14%
5	ACB	Financials	74,613	3.91%
6	VIC	Real Estate	71,054	3.73%
7	VNM	Consumer Staples	65,039	3.41%
8	STB	Financials	61,552	3.23%
9	VHM	Real Estate	59,546	3.12%
10	MWG	Consumer Discretionary	59,014	3.10%
	<b>Total</b>		<b>760,795</b>	<b>39.91%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	36	848,434	44.51%
Real Estate	38	271,144	14.22%
Industrials	81	179,958	9.44%
Consumer Staples	21	172,483	9.05%
Materials	45	160,987	8.44%

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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.

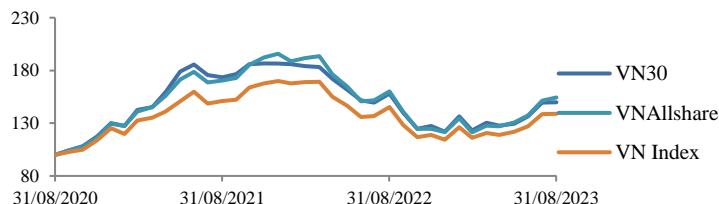
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,509,629
Free-float adjusted Market-Capitalization (Billion VND)	1,249,173
Average	41,639
Max	104,385
Min	2,989
Median	35,547
Weighted capitalization of largest company	8.36%
Weighted capitalization of top-10 companies	60.90%

## 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 31/08/2020 to 31/08/2023



\* Indices values are simulatedly rebased to 100 at 31/08/2020

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	7.92%	10.35%	23.51%	38.56%	47.22%

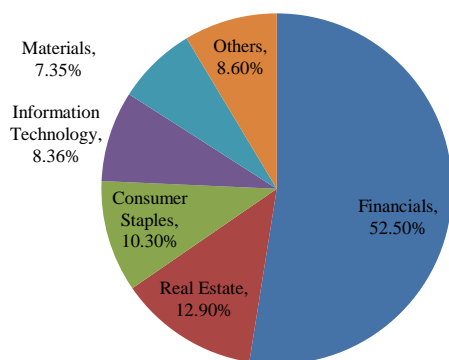
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	97.58%	97.71%	98.44%	97.22%	97.19%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	20.73%	40.65%	-35.52%	0.30%	15.77%	21.63%	-5.14%	49.83%	27.37%	14.43%	4.96%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	104,385	8.36%
2	VPB	Financials	98,449	7.88%
3	HPG	Materials	88,268	7.07%
4	TCB	Financials	78,874	6.31%
5	ACB	Financials	74,613	5.97%
6	VIC	Real Estate	71,054	5.69%
7	VNM	Consumer Staples	65,039	5.21%
8	STB	Financials	61,552	4.93%
9	VHM	Real Estate	59,546	4.77%
10	MWG	Consumer Discretionary	59,014	4.72%
	<b>Total</b>		<b>760,795</b>	<b>60.90%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	655,852	52.50%
Real Estate	4	161,129	12.90%
Consumer Staples	3	128,661	10.30%
Information Technology	1	104,385	8.36%
Materials	2	91,764	7.35%

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

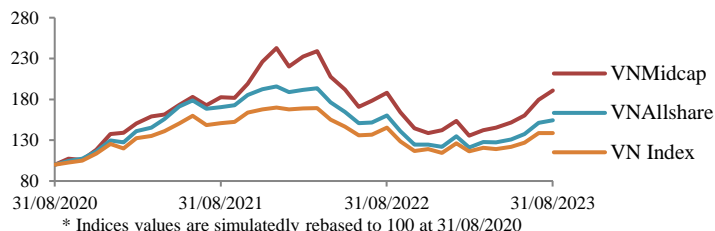
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	865,060
Free-float adjusted Market-Capitalization (Billion VND)	525,572
Average	7,508
Max	36,945
Min	505
Median	4,327
Weighted capitalization of largest company	7.03%
Weighted capitalization of top-10 companies	43.64%

## 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 31/08/2020 to 31/08/2023



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	9.17%	11.75%	26.14%	49.01%	54.83%

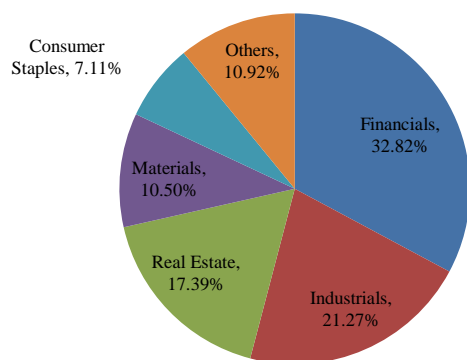
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	88.91%	88.87%	92.66%	78.26%	79.54%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	35.92%	72.43%	-42.30%	6.43%	25.82%	40.78%	1.52%	90.93%	70.91%	24.06%	11.32%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	36,945	7.03%
2	EIB	Financials	34,522	6.57%
3	MSB	Financials	25,200	4.79%
4	PNJ	Consumer Discretionary	22,443	4.27%
5	VND	Financials	21,465	4.08%
6	DGC	Materials	19,938	3.79%
7	KBC	Real Estate	19,833	3.77%
8	KDH	Real Estate	17,240	3.28%
9	GMD	Industrials	17,007	3.24%
10	OCB	Financials	14,767	2.81%
	<b>Total</b>		<b>229,360</b>	<b>43.64%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	9	172,503	32.82%
Industrials	19	111,788	21.27%
Real Estate	13	91,372	17.39%
Materials	10	55,197	10.50%
Consumer Staples	7	37,347	7.11%

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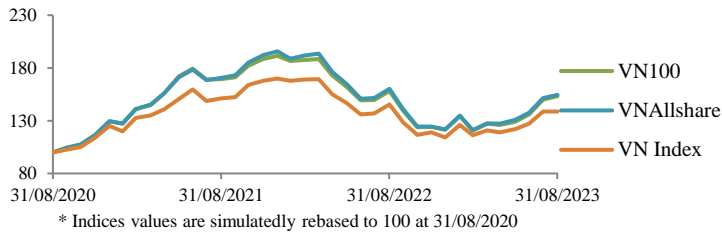


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,374,689
Free-float adjusted Market-Capitalization (Billion VND)	1,774,745
Average	17,747
Max	104,385
Min	505
Median	6,443
Weighted capitalization of largest company	5.88%
Weighted capitalization of top-10 companies	42.87%

## Indices performance from 31/08/2020 to 31/08/2023



## 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	8.02%	10.42%	23.73%	40.43%	48.20%

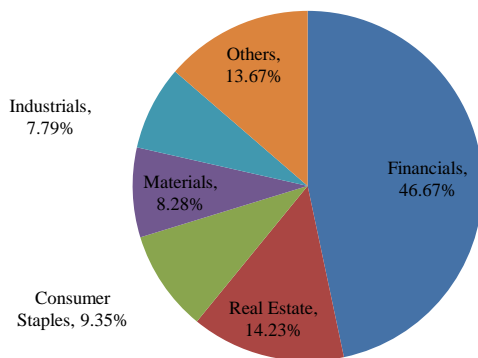
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	97.60%	97.79%	98.79%	93.49%	94.91%

## Index Performance

	Performance (%)						Annualized Performance (%)				
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years		
VN100	20.69%	45.14%	-37.62%	2.09%	18.73%	27.09%	-3.13%	53.14%	32.02%	15.27%	5.71%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	104,385	5.88%
2	VPB	Financials	98,449	5.55%
3	HPG	Materials	88,268	4.97%
4	TCB	Financials	78,874	4.44%
5	ACB	Financials	74,613	4.20%
6	VIC	Real Estate	71,054	4.00%
7	VNM	Consumer Staples	65,039	3.66%
8	STB	Financials	61,552	3.47%
9	VHM	Real Estate	59,546	3.36%
10	MWG	Consumer Discretionary	59,014	3.33%
	<b>Total</b>		<b>760,795</b>	<b>42.87%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	24	828,355	46.67%
Real Estate	17	252,501	14.23%
Consumer Staples	10	166,008	9.35%
Materials	12	146,961	8.28%
Industrials	20	138,327	7.79%

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

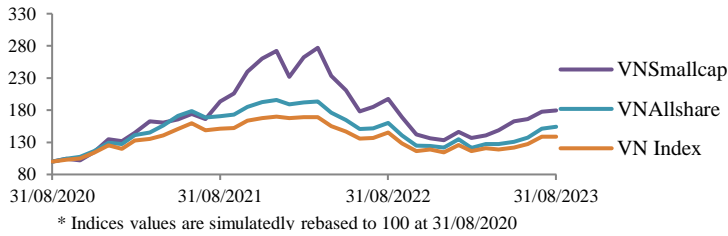
## Index Characteristics

Number of Constituents	189
Full Market-Capitalization (Billion VND)	251,422
Free-float adjusted Market-Capitalization (Billion VND)	131,564
Average	696
Max	4,301
Min	14
Median	404
Weighted capitalization of largest company	3.27%
Weighted capitalization of top-10 companies	23.01%

## 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 31/08/2020 to 31/08/2023



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	8.39%	10.53%	24.24%	42.07%	47.27%

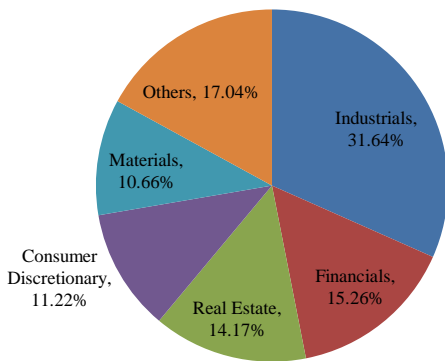
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	82.05%	80.28%	87.12%	82.77%	81.43%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	37.64%	97.79%	-51.74%	1.06%	10.31%	30.98%	-9.04%	79.45%	75.89%	21.52%	11.96%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	EVF	Financials	4,301	3.27%
2	VSC	Industrials	3,903	2.97%
3	ORS	Financials	3,420	2.60%
4	DBD	Health Care	3,090	2.35%
5	TDM	Utilities	2,996	2.28%
6	TVS	Financials	2,584	1.96%
7	HAH	Industrials	2,563	1.95%
8	SCR	Real Estate	2,561	1.95%
9	CKG	Real Estate	2,478	1.88%
10	LCG	Industrials	2,378	1.81%
	<b>Total</b>		<b>30,273</b>	<b>23.01%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	61	41,631	31.64%
Financials	12	20,079	15.26%
Real Estate	21	18,643	14.17%
Consumer Discretionary	24	14,767	11.22%
Materials	33	14,026	10.66%

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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.

