

# HOSE-Index Series

Data as at: 29 Dec 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

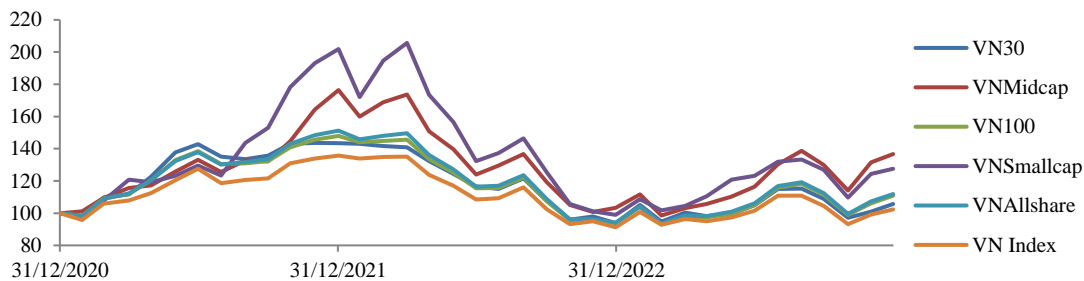
10%(Not applied for VNAllshare Sector)

### 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 31/12/2020 to 29/12/2023



\* Indices values are simulatedly rebased to 100 at 31/12/2020

## 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%	4.24%	-0.52%	5.33%	18.94%	11.82%	41.07%	3.80%	7.12%
<b>VN30</b>	20.73%	40.65%	-35.52%	4.60%	-2.98%	0.74%	12.56%	5.67%	32.34%	1.85%	5.76%
<b>VNMidcap</b>	35.92%	72.43%	-42.30%	3.83%	5.19%	17.31%	32.17%	36.64%	86.00%	10.97%	13.22%
<b>VN100</b>	20.69%	45.14%	-37.62%	4.37%	-0.59%	5.48%	18.17%	10.81%	39.21%	3.48%	6.84%
<b>VNSmallcap</b>	37.64%	97.79%	-51.74%	2.55%	0.45%	3.45%	28.88%	27.53%	77.33%	8.44%	12.14%
<b>VN-Index</b>	14.19%	33.72%	-33.99%	3.27%	-2.10%	0.87%	12.20%	2.36%	26.60%	0.78%	4.83%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	11.56%	15.10%	18.90%	39.77%	47.29%
<b>VN30</b>	10.68%	13.98%	18.24%	39.48%	47.56%
<b>VNMidcap</b>	14.76%	19.23%	22.81%	51.27%	56.60%
<b>VN100</b>	11.60%	15.14%	19.02%	41.77%	48.94%
<b>VNSmallcap</b>	11.84%	15.73%	19.27%	43.59%	48.80%
<b>VN Index</b>	10.35%	13.45%	16.90%	36.64%	44.46%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	99.38%	99.01%	98.63%	98.85%	98.26%
<b>VN30</b>	98.21%	98.06%	97.99%	97.33%	97.26%
<b>VNMidcap</b>	94.61%	93.91%	91.91%	80.18%	80.36%
<b>VN100</b>	99.34%	99.01%	98.68%	93.92%	95.11%
<b>VNSmallcap</b>	93.45%	91.71%	87.89%	84.48%	82.55%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	286	30	70	100	186
<b>Full Market-Capitalization (Billion VND)</b>	4,304,964	3,200,061	863,013	4,063,074	241,890
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	1,826,295	1,179,441	520,364	1,699,805	126,490
<b>Average</b>	6,386	39,315	7,434	16,998	680
<b>Max</b>	106,632	106,632	36,254	106,632	11,268
<b>Min</b>	13	2,604	475	475	13
<b>Median</b>	908	33,337	4,774	7,019	357
<b>Weighted capitalization of largest company</b>	5.84%	9.04%	6.97%	6.27%	8.91%
<b>Weighted capitalization of top-10 companies</b>	39.77%	61.58%	42.65%	42.73%	28.16%

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VNAllshare is a market-capitalization weighted index comprises all HOSE-listed companies that passed screening for eligibility, free-float and liquidity.

## Index Characteristics

Number of Constituents	286
Full Market-Capitalization (Billion VND)	4,304,964
Free-float adjusted Market-Capitalization (Billion VND)	1,826,295
Average	6,386
Max	106,632
Min	13
Median	908
Weighted capitalization of largest company	5.84%
Weighted capitalization of top-10 companies	39.77%

## 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

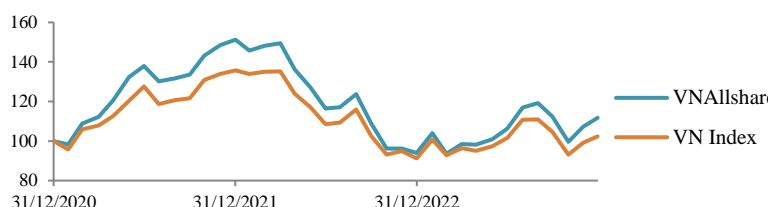
## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	11.56%	15.10%	18.90%	39.77%	47.29%

## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	99.38%	99.01%	98.63%	98.85%	98.26%

Indices performance from 31/12/2020 to 29/12/2023

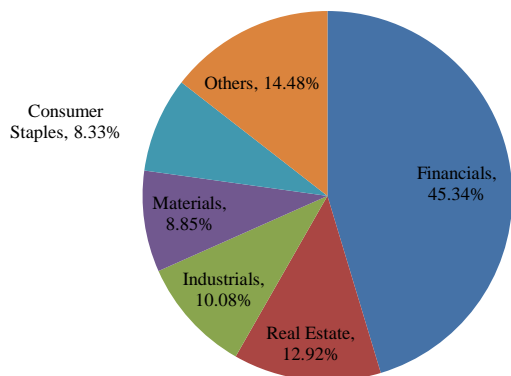


\* Indices values are simulatedly rebased to 100 at 31/12/2020

## 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%	4.24%	-0.52%	5.33%	18.94%	11.82%	41.07%	3.80%	7.12%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	106,632	5.84%
2	FPT	Information Technology	103,737	5.68%
3	HPG	Materials	89,388	4.89%
4	ACB	Financials	83,546	4.57%
5	TCB	Financials	72,810	3.99%
6	VNM	Consumer Staples	56,512	3.09%
7	VHM	Real Estate	56,433	3.09%
8	MBB	Financials	53,483	2.93%
9	STB	Financials	52,692	2.89%
10	VIC	Real Estate	51,030	2.79%
	<b>Total</b>		<b>726,264</b>	<b>39.77%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	36	828,034	45.34%
Real Estate	37	236,036	12.92%
Industrials	80	184,073	10.08%
Materials	44	161,665	8.85%
Consumer Staples	20	152,071	8.33%

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

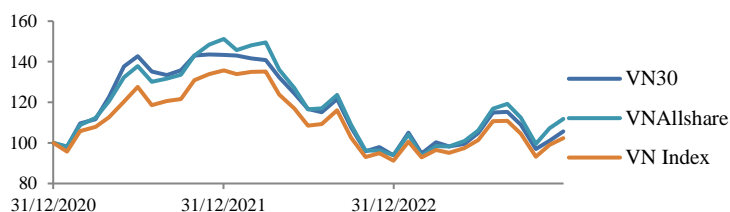
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,200,061
Free-float adjusted Market-Capitalization (Billion VND)	1,179,441
Average	39,315
Max	106,632
Min	2,604
Median	33,337
Weighted capitalization of largest company	9.04%
Weighted capitalization of top-10 companies	61.58%

## 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 31/12/2020 to 29/12/2023



\* Indices values are simulatedly rebased to 100 at 31/12/2020

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	10.68%	13.98%	18.24%	39.48%	47.56%

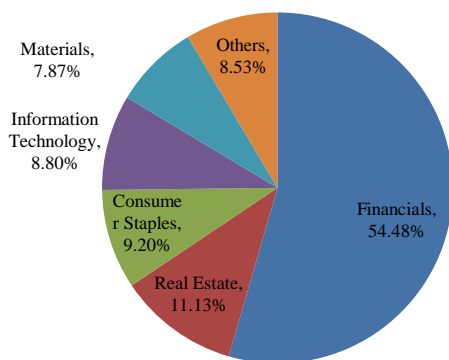
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	98.21%	98.06%	97.99%	97.33%	97.26%

## 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%	4.60%	-2.98%	0.74%	12.56%	5.67%	32.34%	1.85%	5.76%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	106,632	9.04%
2	FPT	Information Technology	103,737	8.80%
3	HPG	Materials	89,388	7.58%
4	ACB	Financials	83,546	7.08%
5	TCB	Financials	72,810	6.17%
6	VNM	Consumer Staples	56,512	4.79%
7	VHM	Real Estate	56,433	4.78%
8	MBB	Financials	53,483	4.53%
9	STB	Financials	52,692	4.47%
10	VIC	Real Estate	51,030	4.33%
	<b>Total</b>		<b>726,264</b>	<b>61.58%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	642,566	54.48%
Real Estate	4	131,245	11.13%
Consumer Staples	3	108,540	9.20%
Information Technology	1	103,737	8.80%
Materials	2	92,780	7.87%

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

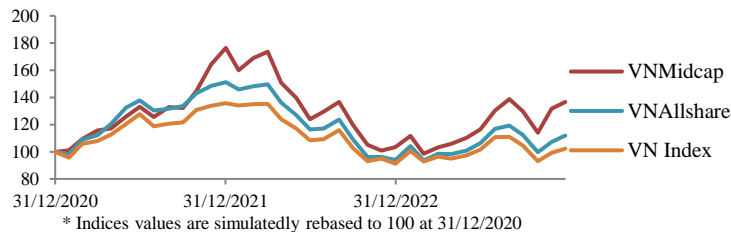
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	863,013
Free-float adjusted Market-Capitalization (Billion VND)	520,364
Average	7,434
Max	36,254
Min	475
Median	4,774
Weighted capitalization of largest company	6.97%
Weighted capitalization of top-10 companies	42.65%

## 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 31/12/2020 to 29/12/2023



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	14.76%	19.23%	22.81%	51.27%	56.60%

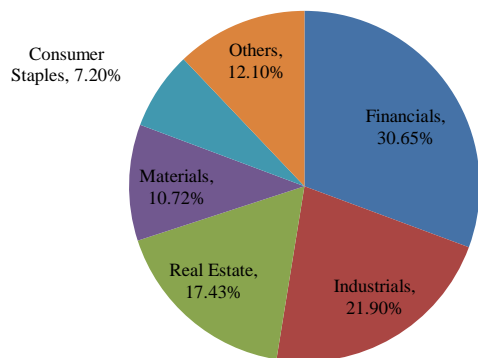
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	94.61%	93.91%	91.91%	80.18%	80.36%

## 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%	3.83%	5.19%	17.31%	32.17%	36.64%	86.00%	10.97%	13.22%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	36,254	6.97%
2	EIB	Financials	28,750	5.53%
3	PNJ	Consumer Discretionary	23,977	4.61%
4	MSB	Financials	22,100	4.25%
5	DGC	Materials	21,511	4.13%
6	VND	Financials	20,323	3.91%
7	GMD	Industrials	19,409	3.73%
8	KBC	Real Estate	18,279	3.51%
9	KDH	Real Estate	16,314	3.14%
10	OCB	Financials	15,031	2.89%
	<b>Total</b>		<b>221,948</b>	<b>42.65%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	9	159,513	30.65%
Industrials	19	113,937	21.90%
Real Estate	13	90,704	17.43%
Materials	9	55,764	10.72%
Consumer Staples	7	37,465	7.20%

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

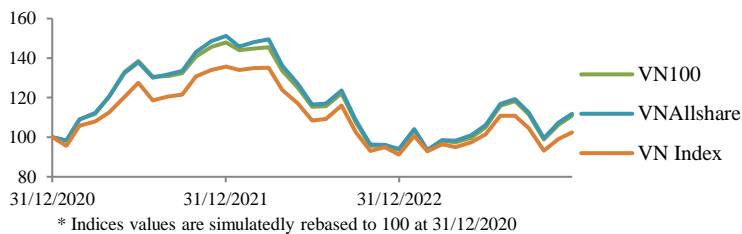
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,063,074
Free-float adjusted Market-Capitalization (Billion VND)	1,699,805
Average	16,998
Max	106,632
Min	475
Median	7,019
Weighted capitalization of largest company	6.27%
Weighted capitalization of top-10 companies	42.73%

## 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 31/12/2020 to 29/12/2023



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	11.60%	15.14%	19.02%	41.77%	48.94%

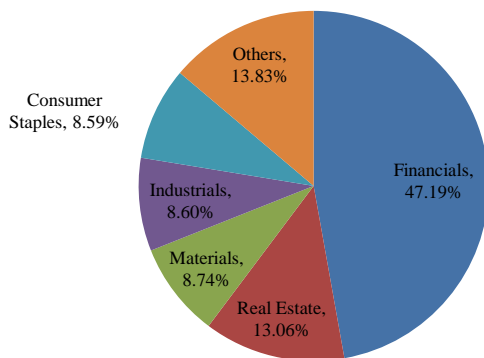
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	99.34%	99.01%	98.68%	93.92%	95.11%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	20.69%	45.14%	-37.62%	4.37%	-0.59%	5.48%	18.17%	10.81%	39.21%	3.48%	6.84%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	106,632	6.27%
2	FPT	Information Technology	103,737	6.10%
3	HPG	Materials	89,388	5.26%
4	ACB	Financials	83,546	4.92%
5	TCB	Financials	72,810	4.28%
6	VNM	Consumer Staples	56,512	3.32%
7	VHM	Real Estate	56,433	3.32%
8	MBB	Financials	53,483	3.15%
9	STB	Financials	52,692	3.10%
10	VIC	Real Estate	51,030	3.00%
	<b>Total</b>		<b>726,264</b>	<b>42.73%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	24	802,079	47.19%
Real Estate	17	221,949	13.06%
Materials	11	148,544	8.74%
Industrials	20	146,109	8.60%
Consumer Staples	10	146,006	8.59%

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

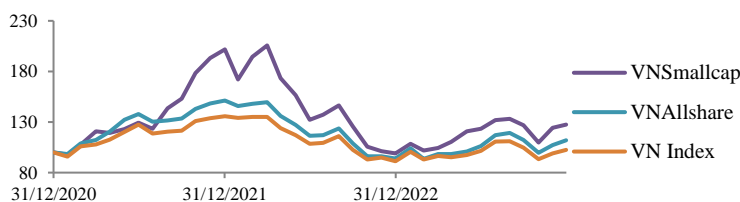
## Index Characteristics

Number of Constituents	186
Full Market-Capitalization (Billion VND)	241,890
Free-float adjusted Market-Capitalization (Billion VND)	126,490
Average	680
Max	11,268
Min	13
Median	357
Weighted capitalization of largest company	8.91%
Weighted capitalization of top-10 companies	28.16%

## 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 31/12/2020 to 29/12/2023



\* Indices values are simulatedly rebased to 100 at 31/12/2020

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	11.84%	15.73%	19.27%	43.59%	48.80%

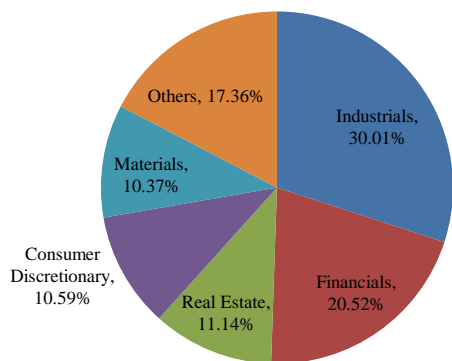
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	93.45%	91.71%	87.89%	84.48%	82.55%

## 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%	2.55%	0.45%	3.45%	28.88%	27.53%	77.33%	8.44%	12.14%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	EVF	Financials	11,268	8.91%
2	VSC	Industrials	3,868	3.06%
3	DBD	Health Care	3,245	2.57%
4	TDM	Utilities	3,122	2.47%
5	ORS	Financials	2,890	2.28%
6	HAH	Industrials	2,579	2.04%
7	BAF	Consumer Staples	2,226	1.76%
8	SCR	Real Estate	2,196	1.74%
9	LCG	Industrials	2,162	1.71%
10	PET	Industrials	2,062	1.63%
	<b>Total</b>		<b>35,619</b>	<b>28.16%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	37,963	30.01%
Financials	12	25,955	20.52%
Real Estate	20	14,087	11.14%
Consumer Discretionary	24	13,401	10.59%
Materials	33	13,121	10.37%

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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.

