

# HOSE-Index Series

Data as at: 30 Sep 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)

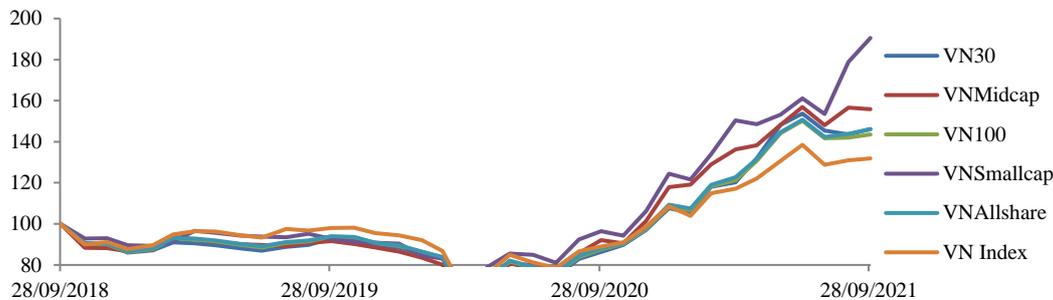
### Index Methodology

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 28/09/2018 to 30/09/2021



\* Indices values are simulatedly rebased to 100 at 28/09/2018

## 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%	1.45%	-3.15%	18.99%	65.65%	45.98%	105.39%	13.44%	15.48%
<b>VN30</b>	14.10%	2.73%	20.73%	1.76%	-4.92%	21.53%	69.33%	46.15%	117.49%	13.48%	16.81%
<b>VNMidcap</b>	14.65%	1.82%	35.92%	-0.46%	-0.65%	14.36%	69.16%	55.84%	88.38%	15.94%	13.50%
<b>VN100</b>	13.23%	3.43%	20.69%	1.09%	-4.44%	18.35%	64.04%	43.52%	106.16%	12.80%	15.57%
<b>VNSmallcap</b>	18.77%	1.72%	37.64%	6.52%	18.24%	26.64%	97.48%	90.52%	104.51%	23.97%	15.38%
<b>VN-Index</b>	10.27%	7.76%	14.19%	0.80%	-4.72%	12.64%	48.26%	31.95%	95.71%	9.68%	14.37%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	11.24%	14.40%	21.86%	34.24%	40.69%
<b>VN30</b>	11.58%	15.18%	22.89%	35.68%	43.27%
<b>VNMidcap</b>	11.92%	27.95%	32.35%	40.69%	46.13%
<b>VN100</b>	11.32%	19.06%	25.31%	36.52%	43.02%
<b>VNSmallcap</b>	12.03%	14.45%	20.88%	30.22%	34.01%
<b>VN Index</b>	10.84%	13.82%	21.00%	33.52%	40.79%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	99.25%	98.67%	98.90%	97.80%	97.04%
<b>VN30</b>	97.65%	96.23%	97.57%	97.30%	96.73%
<b>VNMidcap</b>	90.26%	41.41%	57.74%	69.98%	71.43%
<b>VN100</b>	99.03%	72.27%	84.94%	92.17%	93.10%
<b>VNSmallcap</b>	82.68%	78.59%	82.30%	81.51%	76.87%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	293	30	70	100	193
<b>Full Market-Capitalization (Billion VND)</b>	4,736,656	3,749,207	718,053	4,467,260	269,396
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	1,873,410	1,353,155	388,642	1,741,797	131,613
<b>Average</b>	6,394	45,105	5,552	17,418	682
<b>Max</b>	130,140	130,140	25,821	130,140	6,296
<b>Min</b>	17	4,335	728	728	17
<b>Median</b>	773	35,029	3,410	5,209	402
<b>Weighted capitalization of largest company</b>	6.95%	9.62%	6.64%	7.47%	4.78%
<b>Weighted capitalization of top-10 companies</b>	47.32%	65.51%	46.67%	50.89%	28.19%

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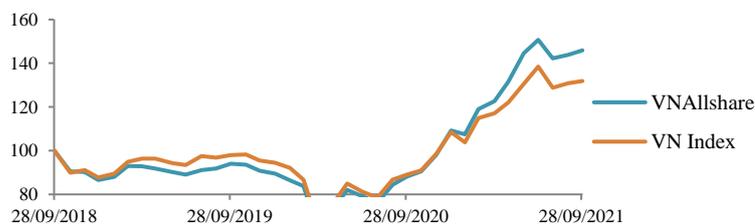
## Index Characteristics

Number of Constituents	293
Full Market-Capitalization (Billion VND)	4,736,656
Free-float adjusted Market-Capitalization (Billion VND)	1,873,410
Average	6,394
Max	130,140
Min	17
Median	773
Weighted capitalization of largest company	6.95%
Weighted capitalization of top-10 companies	47.32%

## 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 28/09/2018 to 30/09/2021



\* Indices values are simulatedly rebased to 100 at 28/09/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	11.24%	14.40%	21.86%	34.24%	40.69%

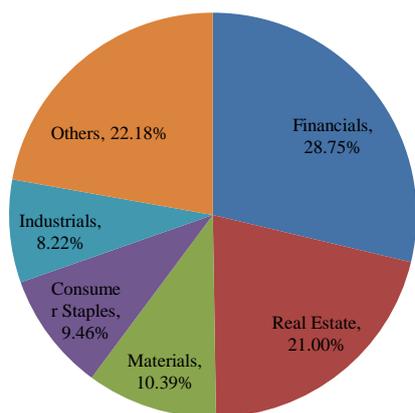
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	99.25%	98.67%	98.90%	97.80%	97.04%

## 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%	1.45%	-3.15%	18.99%	65.65%	45.98%	105.39%	13.44%	15.48%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HPG	Materials	130,140	6.95%
2	VIC	Real Estate	117,201	6.26%
3	TCB	Financials	112,998	6.03%
4	VPB	Financials	105,149	5.61%
5	VHM	Real Estate	83,710	4.47%
6	VNM	Consumer Staples	74,904	4.00%
7	ACB		72,459	3.87%
8	FPT	Information Technology	71,735	3.83%
9	MWG	Consumer Discretionary	59,226	3.16%
10	MSN	Consumer Staples	58,920	3.15%
	<b>Total</b>		<b>886,444</b>	<b>47.32%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	538,580	28.75%
Real Estate	39	393,447	21.00%
Materials	45	194,639	10.39%
Consumer Staples	23	177,174	9.46%
Industrials	79	154,031	8.22%

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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.

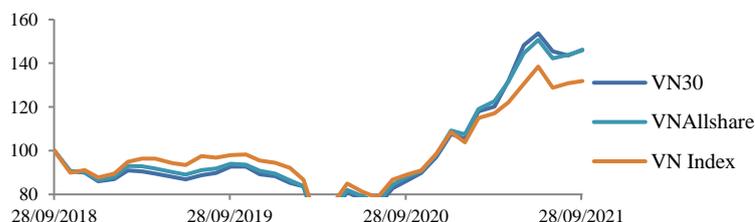
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,749,207
Free-float adjusted Market-Capitalization (Billion VND)	1,353,155
Average	45,105
Max	130,140
Min	4,335
Median	35,029
Weighted capitalization of largest company	9.62%
Weighted capitalization of top-10 companies	65.51%

## 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 28/09/2018 to 30/09/2021



\* Indices values are simulatedly rebased to 100 at 28/09/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	11.58%	15.18%	22.89%	35.68%	43.27%

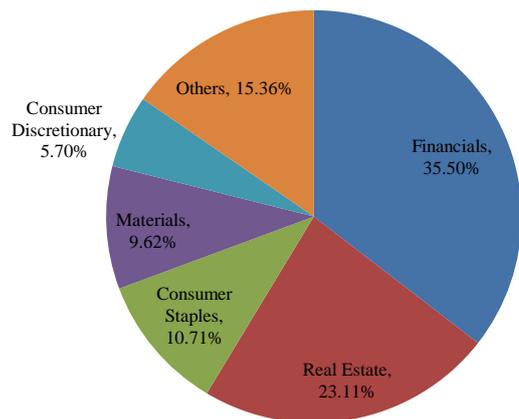
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	97.65%	96.23%	97.57%	97.30%	96.73%

## 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%	1.76%	-4.92%	21.53%	69.33%	46.15%	117.49%	13.48%	16.81%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HPG	Materials	130,140	9.62%
2	VIC	Real Estate	117,201	8.66%
3	TCB	Financials	112,998	8.35%
4	VPB	Financials	105,149	7.77%
5	VHM	Real Estate	83,710	6.19%
6	VNM	Consumer Staples	74,904	5.54%
7	ACB		72,459	5.35%
8	FPT	Information Technology	71,735	5.30%
9	MWG	Consumer Discretionary	59,226	4.38%
10	MSN	Consumer Staples	58,920	4.35%
<b>Total</b>			<b>886,444</b>	<b>65.51%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	480,437	35.50%
Real Estate	6	312,744	23.11%
Consumer Staples	3	144,857	10.71%
Materials	1	130,140	9.62%
Consumer Discretionary	2	77,179	5.70%

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

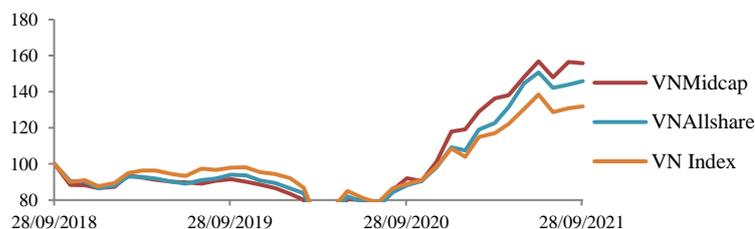
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	718,053
Free-float adjusted Market-Capitalization (Billion VND)	388,642
Average	5,552
Max	25,821
Min	728
Median	3,410
Weighted capitalization of largest company	6.64%
Weighted capitalization of top-10 companies	46.67%

## 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 28/09/2018 to 30/09/2021



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	11.92%	27.95%	32.35%	40.69%	46.13%

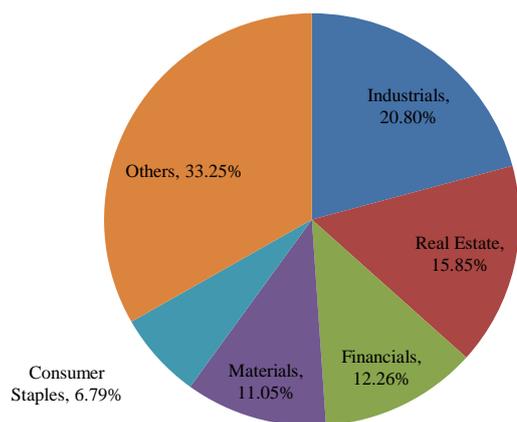
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	90.26%	41.41%	57.74%	69.98%	71.43%

## 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%	-0.46%	-0.65%	14.36%	69.16%	55.84%	88.38%	15.94%	13.50%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	MSB		25,821	6.64%
2	VIB		24,707	6.36%
3	EIB	Financials	24,662	6.35%
4	LPB		23,452	6.03%
5	HSG	Materials	18,194	4.68%
6	KBC	Real Estate	14,304	3.68%
7	DGC		12,908	3.32%
8	VCI	Financials	12,879	3.31%
9	GMD	Industrials	12,706	3.27%
10	GEX	Industrials	11,730	3.02%
	<b>Total</b>		<b>181,362</b>	<b>46.67%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	18	80,850	20.80%
Real Estate	11	61,614	15.85%
Financials	5	47,635	12.26%
Materials	9	42,944	11.05%
Consumer Staples	7	26,386	6.79%

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

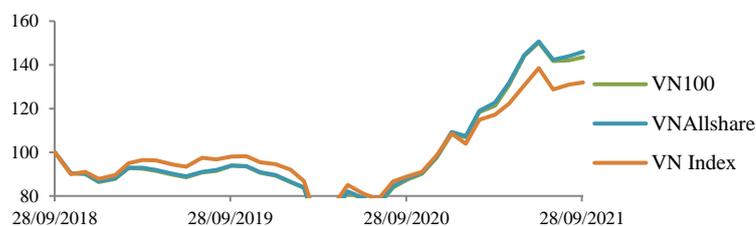
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,467,260
Free-float adjusted Market-Capitalization (Billion VND)	1,741,797
Average	17,418
Max	130,140
Min	728
Median	5,209
Weighted capitalization of largest company	7.47%
Weighted capitalization of top-10 companies	50.89%

## 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 28/09/2018 to 30/09/2021



\* Indices values are simulatedly rebased to 100 at 28/09/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	11.32%	19.06%	25.31%	36.52%	43.02%

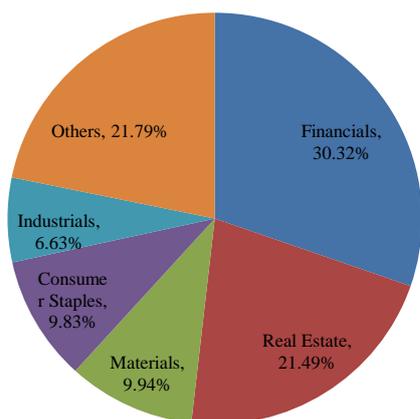
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	99.03%	72.27%	84.94%	92.17%	93.10%

## 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%	1.09%	-4.44%	18.35%	64.04%	43.52%	106.16%	12.80%	15.57%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HPG	Materials	130,140	7.47%
2	VIC	Real Estate	117,201	6.73%
3	TCB	Financials	112,998	6.49%
4	VPB	Financials	105,149	6.04%
5	VHM	Real Estate	83,710	4.81%
6	VNM	Consumer Staples	74,904	4.30%
7	ACB		72,459	4.16%
8	FPT	Information Technology	71,735	4.12%
9	MWG	Consumer Discretionary	59,226	3.40%
10	MSN	Consumer Staples	58,920	3.38%
	<b>Total</b>		<b>886,444</b>	<b>50.89%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	16	528,072	30.32%
Real Estate	17	374,358	21.49%
Materials	10	173,084	9.94%
Consumer Staples	10	171,243	9.83%
Industrials	19	115,486	6.63%

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# VNSmallcap Index

Data as at: 30 Sep 2021

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

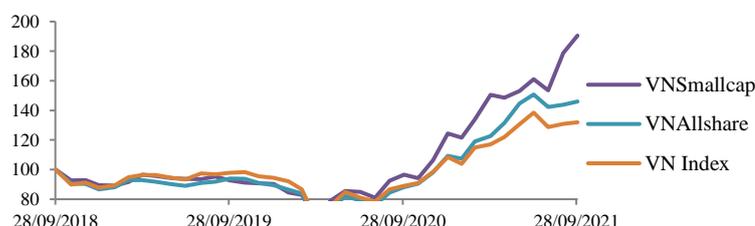
## Index Characteristics

Number of Constituents	193
Full Market-Capitalization (Billion VND)	269,396
Free-float adjusted Market-Capitalization (Billion VND)	131,613
Average	682
Max	6,296
Min	17
Median	402
Weighted capitalization of largest company	4.78%
Weighted capitalization of top-10 companies	28.19%

## 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 28/09/2018 to 30/09/2021



\* Indices values are simulatedly rebased to 100 at 28/09/2018

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	12.03%	14.45%	20.88%	30.22%	34.01%

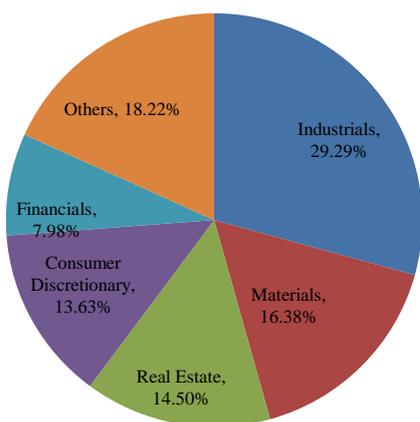
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	82.68%	78.59%	82.30%	81.51%	76.87%

## 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%	6.52%	18.24%	26.64%	97.48%	90.52%	104.51%	23.97%	15.38%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	DGW	Information Technology	6,296	4.78%
2	NKG	Materials	6,282	4.77%
3	HDC	Real Estate	5,201	3.95%
4	FTS	Financials	4,037	3.07%
5	IJC	Industrials	3,023	2.30%
6	ROS	Industrials	2,980	2.26%
7	BCG	Industrials	2,954	2.24%
8	GIL	Consumer Discretionary	2,151	1.63%
9	HAH	Industrials	2,100	1.60%
10	TCM	Consumer Discretionary	2,078	1.58%
	<b>Total</b>		<b>37,103</b>	<b>28.19%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	38,545	29.29%
Materials	35	21,555	16.38%
Real Estate	22	19,089	14.50%
Consumer Discretionary	26	17,943	13.63%
Financials	7	10,508	7.98%

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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.

