

# HOSE-Index Series

Data as at: 28 Feb 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

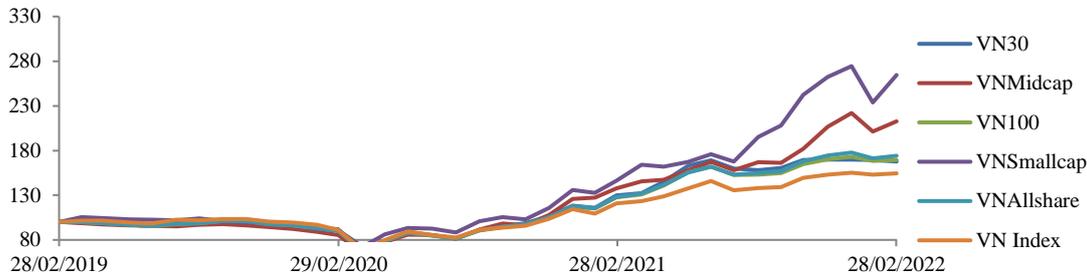
10% (Not applied for VNAllshare Sector)

### Index Methodology

Free-float adjusted market-capitalization weighted index.

**Industry Classification Benchmark**  
Index constituents are classified in accordance with the Global Industry Classification Standard (GICS®).

## Indices performance from 28/02/2019 to 28/02/2022



\* Indices values are simulatedly rebased to 100 at 28/02/2019

## 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%	1.59%	-0.25%	12.49%	36.03%	74.10%	131.68%	20.30%	18.30%
<b>VN30</b>	2.73%	20.73%	40.65%	-0.98%	-1.33%	6.20%	29.28%	67.65%	130.59%	18.80%	18.19%
<b>VNMidcap</b>	1.82%	35.92%	72.43%	5.59%	2.86%	27.25%	54.45%	112.60%	144.50%	28.58%	19.58%
<b>VN100</b>	3.43%	20.69%	45.14%	0.55%	-0.49%	10.70%	32.87%	69.47%	129.91%	19.22%	18.12%
<b>VNSmallcap</b>	1.72%	37.64%	97.79%	13.12%	0.79%	35.44%	80.82%	164.54%	160.53%	38.30%	21.11%
<b>VN-Index</b>	7.76%	14.19%	33.72%	0.76%	0.79%	11.92%	27.53%	54.34%	109.64%	15.57%	15.96%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	9.15%	10.71%	18.08%	34.19%	41.51%
<b>VN30</b>	8.72%	10.55%	18.77%	35.40%	43.90%
<b>VNMidcap</b>	12.97%	15.54%	31.87%	41.96%	48.07%
<b>VN100</b>	9.17%	10.76%	22.01%	36.42%	43.79%
<b>VNSmallcap</b>	13.19%	16.82%	21.71%	33.18%	36.85%
<b>VN Index</b>	8.50%	10.14%	17.29%	33.21%	41.40%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	98.61%	97.98%	98.45%	97.86%	97.25%
<b>VN30</b>	93.23%	90.44%	94.46%	96.79%	96.56%
<b>VNMidcap</b>	89.17%	84.75%	53.42%	70.32%	72.23%
<b>VN100</b>	98.35%	97.25%	79.39%	92.12%	93.40%
<b>VNSmallcap</b>	68.81%	65.01%	70.49%	78.06%	74.64%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	329	30	70	100	229
<b>Full Market-Capitalization (Billion VND)</b>	5,486,247	3,982,312	1,086,099	5,068,411	417,837
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	2,271,857	1,453,419	605,134	2,058,553	213,304
<b>Average</b>	6,905	48,447	8,645	20,586	931
<b>Max</b>	118,250	118,250	44,068	118,250	9,432
<b>Min</b>	26	4,387	925	925	26
<b>Median</b>	995	40,130	5,449	7,690	524
<b>Weighted capitalization of largest company</b>	5.20%	8.14%	7.28%	5.74%	4.42%
<b>Weighted capitalization of top-10 companies</b>	40.23%	62.88%	45.90%	44.40%	25.49%

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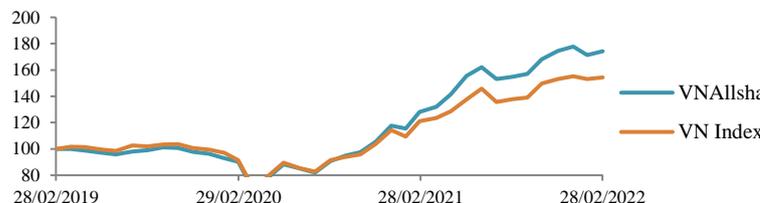
## Index Characteristics

Number of Constituents	329
Full Market-Capitalization (Billion VND)	5,486,247
Free-float adjusted Market-Capitalization (Billion VND)	2,271,857
Average	6,905
Max	118,250
Min	26
Median	995
Weighted capitalization of largest company	5.20%
Weighted capitalization of top-10 companies	40.23%

## 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 28/02/2019 to 28/02/2022



\* Indices values are simulatedly rebased to 100 at 28/02/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	9.15%	10.71%	18.08%	34.19%	41.51%

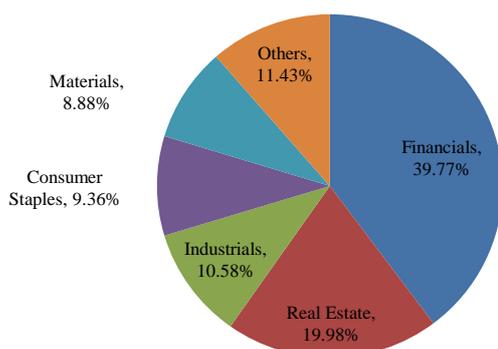
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.61%	97.98%	98.45%	97.86%	97.25%

## 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%	1.59%	-0.25%	12.49%	36.03%	74.10%	131.68%	20.30%	18.30%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	118,250	5.20%
2	HPG	Materials	116,117	5.11%
3	TCB	Financials	115,018	5.06%
4	VIC	Real Estate	102,786	4.52%
5	VHM	Real Estate	101,239	4.46%
6	ACB	Financials	77,857	3.43%
7	MSN	Consumer Staples	73,665	3.24%
8	FPT	Information Technology	71,973	3.17%
9	MBB	Financials	71,486	3.15%
10	VNM	Consumer Staples	65,541	2.88%
	<b>Total</b>		<b>913,931</b>	<b>40.23%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	35	903,409	39.77%
Real Estate	43	453,989	19.98%
Industrials	89	240,342	10.58%
Consumer Staples	30	212,640	9.36%
Materials	55	201,838	8.88%

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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.

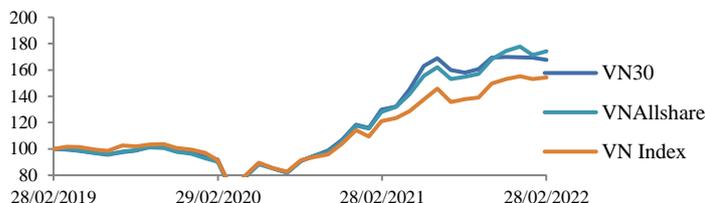
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,982,312
Free-float adjusted Market-Capitalization (Billion VND)	1,453,419
Average	48,447
Max	118,250
Min	4,387
Median	40,130
Weighted capitalization of largest company	8.14%
Weighted capitalization of top-10 companies	62.88%

## 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 28/02/2019 to 28/02/2022



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	8.72%	10.55%	18.77%	35.40%	43.90%

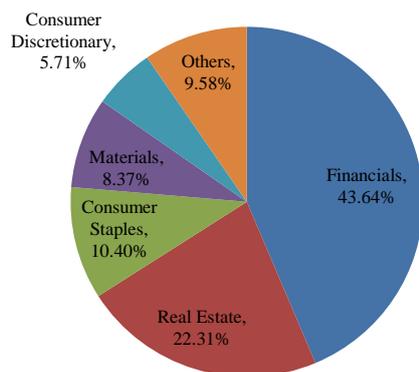
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	93.23%	90.44%	94.46%	96.79%	96.56%

## 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%	-0.98%	-1.33%	6.20%	29.28%	67.65%	130.59%	18.80%	18.19%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	118,250	8.14%
2	HPG	Materials	116,117	7.99%
3	TCB	Financials	115,018	7.91%
4	VIC	Real Estate	102,786	7.07%
5	VHM	Real Estate	101,239	6.97%
6	ACB	Financials	77,857	5.36%
7	MSN	Consumer Staples	73,665	5.07%
8	FPT	Information Technology	71,973	4.95%
9	MBB	Financials	71,486	4.92%
10	VNM	Consumer Staples	65,541	4.51%
<b>Total</b>			<b>913,931</b>	<b>62.88%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	12	634,243	43.64%
Real Estate	6	324,212	22.31%
Consumer Staples	3	151,184	10.40%
Materials	2	121,581	8.37%
Consumer Discretionary	2	82,920	5.71%

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

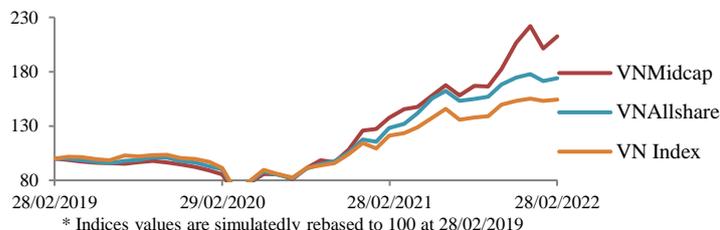
## Index Characteristics

<b>Number of Constituents</b>	<b>70</b>
<b>Full Market-Capitalization (Billion VND)</b>	1,086,099
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	605,134
<b>Average</b>	8,645
<b>Max</b>	44,068
<b>Min</b>	925
<b>Median</b>	5,449
<b>Weighted capitalization of largest company</b>	7.28%
<b>Weighted capitalization of top-10 companies</b>	45.90%

## 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 28/02/2019 to 28/02/2022



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNMidcap</b>	12.97%	15.54%	31.87%	41.96%	48.07%

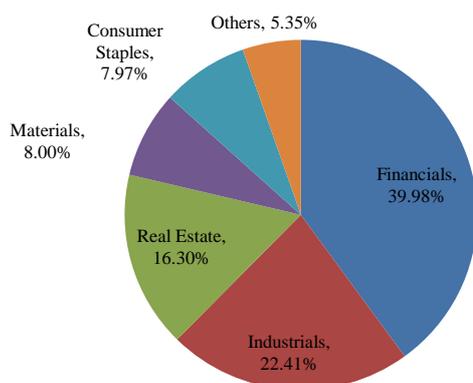
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNMidcap</b>	89.17%	84.75%	53.42%	70.32%	72.23%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNMidcap</b>	1.82%	35.92%	72.43%	5.59%	2.86%	27.25%	54.45%	112.60%	144.50%	28.58%	19.58%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	44,068	7.28%
2	EIB	Financials	35,374	5.85%
3	MSB	Financials	34,602	5.72%
4	VIB	Financials	32,779	5.42%
5	VND	Financials	25,705	4.25%
6	LPB	Financials	23,172	3.83%
7	DXG	Real Estate	21,430	3.54%
8	GEX	Industrials	20,998	3.47%
9	OCB	Financials	20,004	3.31%
10	KBC	Real Estate	19,623	3.24%
	<b>Total</b>		<b>277,754</b>	<b>45.90%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
<b>Financials</b>	11	241,926	39.98%
<b>Industrials</b>	18	135,621	22.41%
<b>Real Estate</b>	13	98,628	16.30%
<b>Materials</b>	9	48,407	8.00%
<b>Consumer Staples</b>	8	48,205	7.97%

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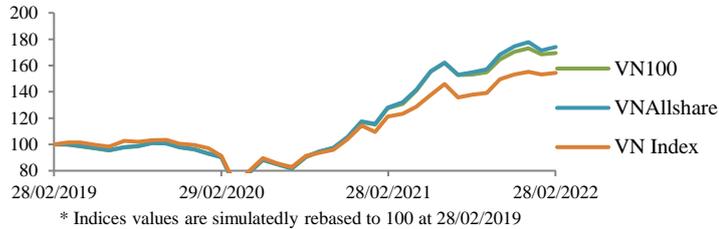


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	5,068,411
Free-float adjusted Market-Capitalization (Billion VND)	2,058,553
Average	20,586
Max	118,250
Min	925
Median	7,690
Weighted capitalization of largest company	5.74%
Weighted capitalization of top-10 companies	44.40%

## Indices performance from 28/02/2019 to 28/02/2022



## 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	9.17%	10.76%	22.01%	36.42%	43.79%

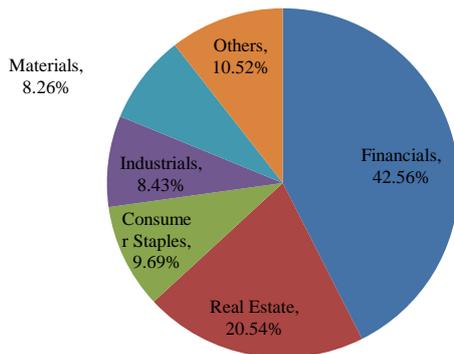
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.35%	97.25%	79.39%	92.12%	93.40%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	3.43%	20.69%	45.14%	0.55%	-0.49%	10.70%	32.87%	69.47%	129.91%	19.22%	18.12%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	118,250	5.74%
2	HPG	Materials	116,117	5.64%
3	TCB	Financials	115,018	5.59%
4	VIC	Real Estate	102,786	4.99%
5	VHM	Real Estate	101,239	4.92%
6	ACB	Financials	77,857	3.78%
7	MSN	Consumer Staples	73,665	3.58%
8	FPT	Information Technology	71,973	3.50%
9	MBB	Financials	71,486	3.47%
10	VNM	Consumer Staples	65,541	3.18%
	<b>Total</b>		<b>913,931</b>	<b>44.40%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	876,169	42.56%
Real Estate	19	422,840	20.54%
Consumer Staples	11	199,389	9.69%
Industrials	19	173,561	8.43%
Materials	11	169,988	8.26%

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

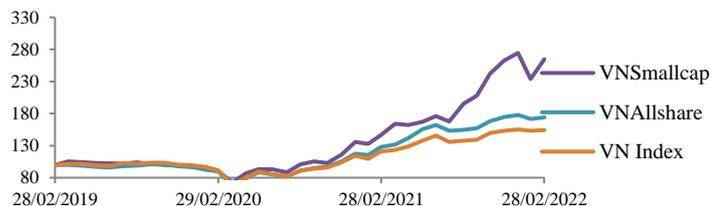
## Index Characteristics

Number of Constituents	229
Full Market-Capitalization (Billion VND)	417,837
Free-float adjusted Market-Capitalization (Billion VND)	213,304
Average	931
Max	9,432
Min	26
Median	524
Weighted capitalization of largest company	4.42%
Weighted capitalization of top-10 companies	25.49%

## 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 28/02/2019 to 28/02/2022



\* Indices values are simulatedly rebased to 100 at 28/02/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	13.19%	16.82%	21.71%	33.18%	36.85%

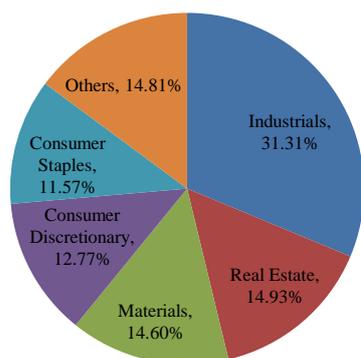
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	68.81%	65.01%	70.49%	78.06%	74.64%

## 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%	13.12%	0.79%	35.44%	80.82%	164.54%	160.53%	38.30%	21.11%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIX	Financials	9,432	4.42%
2	NKG	Materials	7,232	3.39%
3	HDC	Real Estate	6,081	2.85%
4	FRT	Consumer Discretionary	5,313	2.49%
5	PAN	Consumer Staples	4,818	2.26%
6	BCG	Industrials	4,800	2.25%
7	ROS	Industrials	4,654	2.18%
8	LDG	Real Estate	4,310	2.02%
9	FTS	Financials	4,213	1.98%
10	PET	Industrials	3,528	1.65%
	<b>Total</b>		<b>54,381</b>	<b>25.49%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	70	66,780	31.31%
Real Estate	44	31,851	14.93%
Materials	24	31,149	14.60%
Consumer Discretionary	12	27,240	12.77%
Consumer Staples	31	24,690	11.57%

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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.

