

# HOSE-Index Series

Data as at: 30 Nov 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

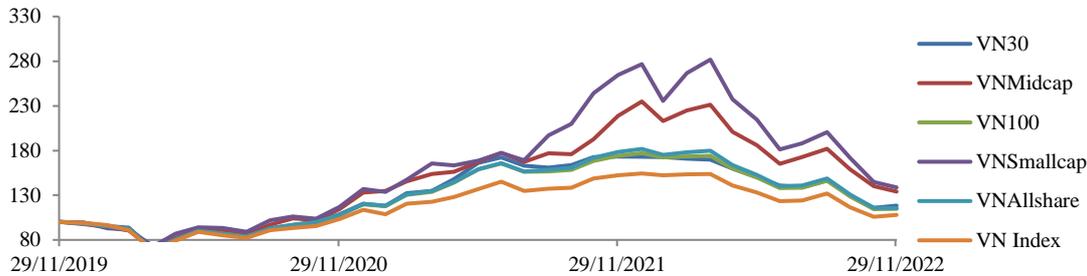
10%(Not applied for VNAllshare Sector)

### 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 29/11/2019 to 30/11/2022



\* Indices values are simulatedly rebased to 100 at 29/11/2019

## 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%	-0.05%	-22.23%	-24.33%	-35.23%	15.64%	10.09%	4.96%	1.94%
<b>VN30</b>	2.73%	20.73%	40.65%	2.18%	-19.38%	-21.27%	-31.76%	18.22%	11.26%	5.74%	2.16%
<b>VNMidcap</b>	1.82%	35.92%	72.43%	-4.12%	-26.24%	-27.81%	-38.64%	34.23%	20.79%	10.31%	3.85%
<b>VN100</b>	3.43%	20.69%	45.14%	0.29%	-21.47%	-23.32%	-34.12%	14.79%	9.85%	4.70%	1.90%
<b>VNSmallcap</b>	1.72%	37.64%	97.79%	-4.27%	-30.92%	-35.36%	-47.59%	38.67%	19.30%	11.51%	3.59%
<b>VN-Index</b>	7.76%	14.19%	33.72%	1.99%	-18.12%	-18.90%	-29.09%	8.00%	10.37%	2.60%	1.99%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	16.73%	19.44%	26.01%	41.13%	47.50%
<b>VN30</b>	16.16%	18.54%	24.93%	41.43%	48.91%
<b>VNMidcap</b>	19.08%	22.93%	31.20%	50.18%	55.11%
<b>VN100</b>	16.71%	19.34%	25.89%	42.85%	49.38%
<b>VNSmallcap</b>	18.28%	22.60%	31.52%	43.64%	46.13%
<b>VN Index</b>	15.01%	17.66%	23.84%	38.92%	46.37%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	99.22%	98.91%	99.06%	98.34%	97.90%
<b>VN30</b>	98.80%	98.08%	97.33%	97.33%	97.12%
<b>VNMidcap</b>	94.78%	93.99%	93.85%	78.50%	78.40%
<b>VN100</b>	99.26%	98.94%	98.99%	94.20%	94.88%
<b>VNSmallcap</b>	91.64%	89.79%	86.87%	83.18%	79.13%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	323	30	70	100	223
<b>Full Market-Capitalization (Billion VND)</b>	3,924,735	3,020,230	681,926	3,702,156	222,578
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	1,516,746	1,002,836	403,822	1,406,657	110,088
<b>Average</b>	4,696	33,428	5,769	14,067	494
<b>Max</b>	73,308	73,308	47,779	73,308	4,626
<b>Min</b>	15	2,272	436	436	15
<b>Median</b>	520	27,573	2,759	4,180	268
<b>Weighted capitalization of largest company</b>	4.83%	7.31%	11.83%	5.21%	4.20%
<b>Weighted capitalization of top-10 companies</b>	41.73%	63.11%	51.42%	45.00%	25.08%

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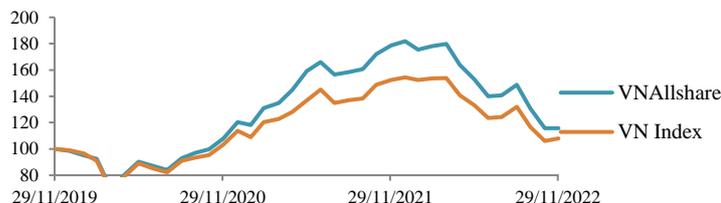
## Index Characteristics

Number of Constituents	323
Full Market-Capitalization (Billion VND)	3,924,735
Free-float adjusted Market-Capitalization (Billion VND)	1,516,746
Average	4,696
Max	73,308
Min	15
Median	520
Weighted capitalization of largest company	4.83%
Weighted capitalization of top-10 companies	41.73%

## 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 29/11/2019 to 30/11/2022



\* Indices values are simulatedly rebased to 100 at 29/11/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	16.73%	19.44%	26.01%	41.13%	47.50%

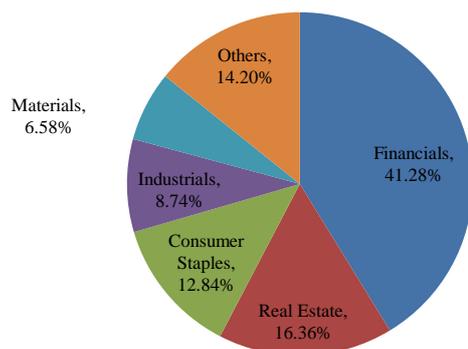
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	99.22%	98.91%	99.06%	98.34%	97.90%

## 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%	-0.05%	-22.23%	-24.33%	-35.23%	15.64%	10.09%	4.96%	1.94%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	73,308	4.83%
2	FPT	Information Technology	69,562	4.59%
3	VNM	Consumer Staples	69,219	4.56%
4	VIC	Real Estate	66,362	4.38%
5	MSN	Consumer Staples	65,349	4.31%
6	ACB	Financials	63,445	4.18%
7	VHM	Real Estate	59,328	3.91%
8	TCB	Financials	59,106	3.90%
9	HPG	Materials	58,846	3.88%
10	MWG	Consumer Discretionary	48,407	3.19%
	<b>Total</b>		<b>632,934</b>	<b>41.73%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	626,084	41.28%
Real Estate	42	248,080	16.36%
Consumer Staples	29	194,766	12.84%
Industrials	86	132,629	8.74%
Materials	52	99,779	6.58%

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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.

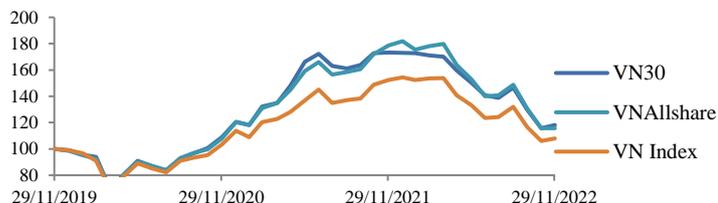
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,020,230
Free-float adjusted Market-Capitalization (Billion VND)	1,002,836
Average	33,428
Max	73,308
Min	2,272
Median	27,573
Weighted capitalization of largest company	7.31%
Weighted capitalization of top-10 companies	63.11%

## 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 29/11/2019 to 30/11/2022



\* Indices values are simulatedly rebased to 100 at 29/11/2019

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	16.16%	18.54%	24.93%	41.43%	48.91%

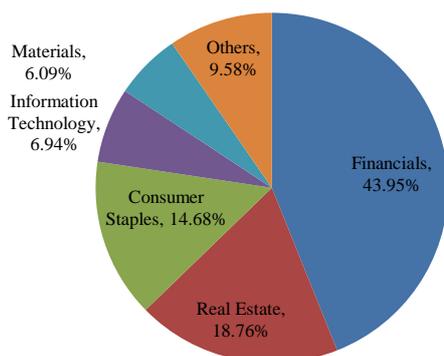
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	98.80%	98.08%	97.33%	97.33%	97.12%

## 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%	2.18%	-19.38%	-21.27%	-31.76%	18.22%	11.26%	5.74%	2.16%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	73,308	7.31%
2	FPT	Information Technology	69,562	6.94%
3	VNM	Consumer Staples	69,219	6.90%
4	VIC	Real Estate	66,362	6.62%
5	MSN	Consumer Staples	65,349	6.52%
6	ACB	Financials	63,445	6.33%
7	VHM	Real Estate	59,328	5.92%
8	TCB	Financials	59,106	5.89%
9	HPG	Materials	58,846	5.87%
10	MWG	Consumer Discretionary	48,407	4.83%
	<b>Total</b>		<b>632,934</b>	<b>63.11%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	13	440,735	43.95%
Real Estate	6	188,104	18.76%
Consumer Staples	3	147,266	14.68%
Information Technology	1	69,562	6.94%
Materials	2	61,118	6.09%

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

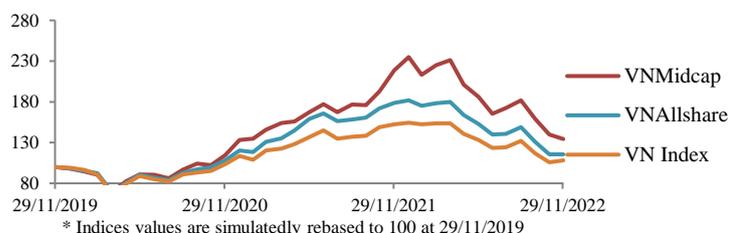
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	712,535
Free-float adjusted Market-Capitalization (Billion VND)	417,698
Average	5,967
Max	49,047
Min	390
Median	2,715
Weighted capitalization of largest company	11.74%
Weighted capitalization of top-10 companies	52.09%

## 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 29/11/2019 to 30/11/2022



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	19.08%	22.93%	31.20%	50.18%	55.11%

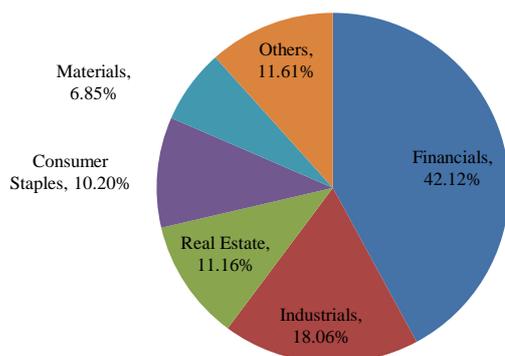
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	94.78%	93.99%	93.85%	78.50%	78.40%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	1.82%	35.92%	72.43%	-4.12%	-26.24%	-27.81%	-38.64%	34.23%	20.79%	10.31%	3.85%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	47,779	11.83%
2	SHB	Financials	24,781	6.14%
3	PNJ	Consumer Discretionary	23,733	5.88%
4	MSB	Financials	23,233	5.75%
5	EIB	Financials	20,286	5.02%
6	LPB	Financials	16,829	4.17%
7	DGC	Consumer Staples	13,877	3.44%
8	GMD	Industrials	12,857	3.18%
9	VND	Financials	12,422	3.08%
10	REE	Industrials	11,835	2.93%
	<b>Total</b>		<b>207,631</b>	<b>51.42%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	10	170,074	42.12%
Industrials	19	72,915	18.06%
Real Estate	12	45,085	11.16%
Consumer Staples	8	41,190	10.20%
Materials	10	27,661	6.85%

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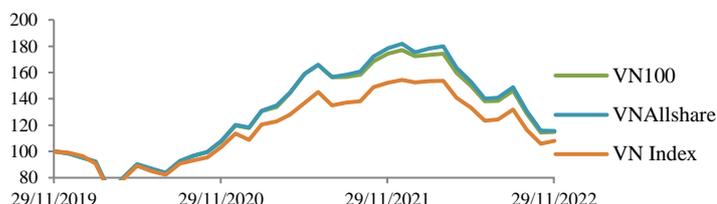


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,702,156
Free-float adjusted Market-Capitalization (Billion VND)	1,406,657
Average	14,067
Max	73,308
Min	436
Median	4,180
Weighted capitalization of largest company	5.21%
Weighted capitalization of top-10 companies	45.00%

## Indices performance from 29/11/2019 to 30/11/2022



## 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	16.71%	19.34%	25.89%	42.85%	49.38%

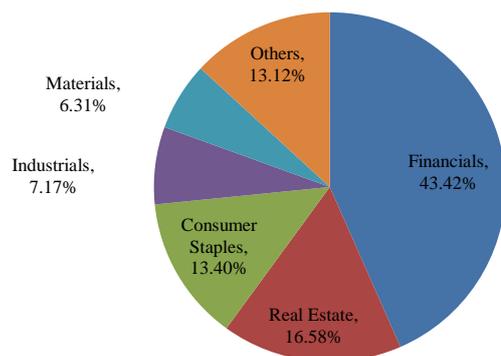
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	99.26%	98.94%	98.99%	94.20%	94.88%

## 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%	0.29%	-21.47%	-23.32%	-34.12%	14.79%	9.85%	4.70%	1.90%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	73,308	5.21%
2	FPT	Information Technology	69,562	4.95%
3	VNM	Consumer Staples	69,219	4.92%
4	VIC	Real Estate	66,362	4.72%
5	MSN	Consumer Staples	65,349	4.65%
6	ACB	Financials	63,445	4.51%
7	VHM	Real Estate	59,328	4.22%
8	TCB	Financials	59,106	4.20%
9	HPG	Materials	58,846	4.18%
10	MWG	Consumer Discretionary	48,407	3.44%
	<b>Total</b>		<b>632,934</b>	<b>45.00%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	610,809	43.42%
Real Estate	18	233,189	16.58%
Consumer Staples	11	188,456	13.40%
Industrials	20	100,808	7.17%
Materials	12	88,778	6.31%

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

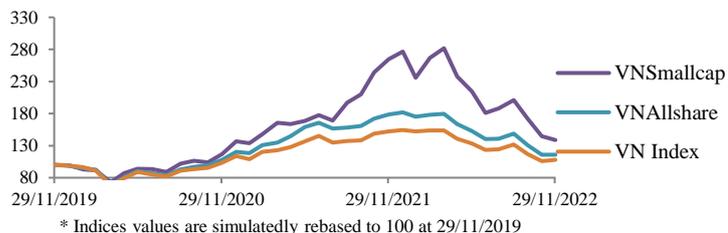
## Index Characteristics

Number of Constituents	223
Full Market-Capitalization (Billion VND)	222,578
Free-float adjusted Market-Capitalization (Billion VND)	110,088
Average	494
Max	4,626
Min	15
Median	268
Weighted capitalization of largest company	4.20%
Weighted capitalization of top-10 companies	25.08%

## 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 29/11/2019 to 30/11/2022



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	18.28%	22.60%	31.52%	43.64%	46.13%

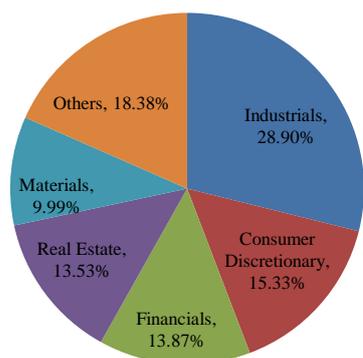
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	91.64%	89.79%	86.87%	83.18%	79.13%

## 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%	-4.27%	-30.92%	-35.36%	-47.59%	38.67%	19.30%	11.51%	3.59%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FRT	Consumer Discretionary	4,626	4.20%
2	VSC	Industrials	3,826	3.48%
3	VIX	Financials	3,432	3.12%
4	HDC	Real Estate	3,199	2.91%
5	TDM	Utilities	2,700	2.45%
6	DBD	Health Care	2,173	1.97%
7	FTS	Financials	2,076	1.89%
8	CKG	Industrials	1,992	1.81%
9	ORS	Financials	1,800	1.64%
10	HAH	Industrials	1,788	1.62%
	<b>Total</b>		<b>27,613</b>	<b>25.08%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	66	31,821	28.90%
Consumer Discretionary	34	16,871	15.33%
Financials	14	15,275	13.87%
Real Estate	24	14,891	13.53%
Materials	40	11,001	9.99%

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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.

