

# HOSE-Index Series

Data as at: 30 Jun 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

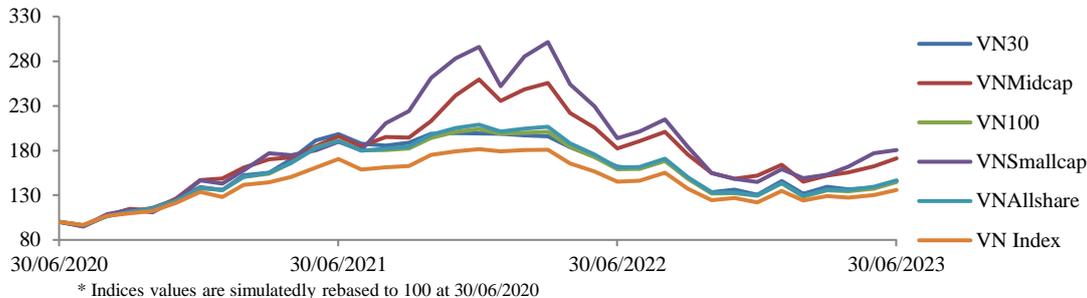
10%(Not applied for VNAllshare Sector)

### 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 30/06/2020 to 30/06/2023



## 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%	5.17%	7.80%	12.93%	-8.85%	46.72%	22.72%	13.63%	4.18%
<b>VN30</b>	20.73%	40.65%	-35.52%	5.33%	4.61%	11.73%	-10.07%	45.76%	18.53%	13.38%	3.46%
<b>VNMidcap</b>	35.92%	72.43%	-42.30%	5.63%	12.86%	12.66%	-6.10%	71.38%	55.09%	19.67%	9.17%
<b>VN100</b>	20.69%	45.14%	-37.62%	5.43%	7.02%	12.04%	-9.01%	44.92%	20.75%	13.17%	3.84%
<b>VNSmallcap</b>	37.64%	97.79%	-51.74%	2.03%	18.04%	24.59%	-6.83%	80.63%	61.05%	21.79%	10.00%
<b>VN-Index</b>	14.19%	33.72%	-33.99%	4.19%	5.22%	11.23%	-6.46%	35.76%	16.59%	10.73%	3.12%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	5.29%	11.41%	23.21%	38.84%	46.47%
<b>VN30</b>	5.33%	11.74%	23.08%	39.19%	47.34%
<b>VNMidcap</b>	6.42%	12.36%	25.89%	49.21%	54.82%
<b>VN100</b>	5.38%	11.57%	23.32%	40.93%	48.24%
<b>VNSmallcap</b>	5.84%	11.13%	24.46%	42.52%	46.92%
<b>VN Index</b>	4.61%	10.29%	20.90%	36.20%	44.24%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	95.07%	97.92%	98.66%	98.81%	98.11%
<b>VN30</b>	95.83%	98.09%	98.17%	97.32%	97.16%
<b>VNMidcap</b>	80.82%	88.91%	92.56%	78.46%	79.47%
<b>VN100</b>	95.29%	98.08%	98.73%	93.68%	94.89%
<b>VNSmallcap</b>	65.86%	81.00%	86.84%	83.27%	81.17%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	315	30	70	100	215
<b>Full Market-Capitalization (Billion VND)</b>	4,242,495	3,189,252	805,833	3,995,084	247,410
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	1,709,402	1,087,657	498,700	1,586,357	123,046
<b>Average</b>	5,427	36,255	7,124	15,864	572
<b>Max</b>	93,280	93,280	49,779	93,280	4,311
<b>Min</b>	14	3,104	447	447	14
<b>Median</b>	715	26,306	3,586	5,795	344
<b>Weighted capitalization of largest company</b>	5.46%	8.58%	9.98%	5.88%	3.50%
<b>Weighted capitalization of top-10 companies</b>	40.38%	63.46%	47.16%	43.51%	21.84%

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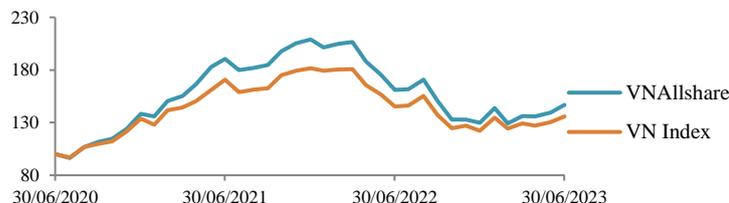


VNAllshare is a market-capitalization weighted index comprises all HOSE-listed companies that passed screening for eligibility, free-float and liquidity.

## Index Characteristics

Number of Constituents	315
Full Market-Capitalization (Billion VND)	4,242,495
Free-float adjusted Market-Capitalization (Billion VND)	1,709,402
Average	5,427
Max	93,280
Min	14
Median	715
Weighted capitalization of largest company	5.46%
Weighted capitalization of top-10 companies	40.38%

## Indices performance from 30/06/2020 to 30/06/2023

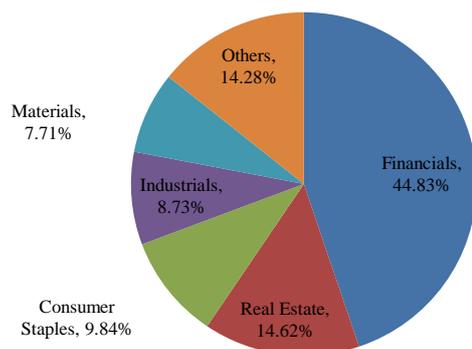


\* Indices values are simulatedly rebased to 100 at 30/06/2020

## 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%	5.17%	7.80%	12.93%	-8.85%	46.72%	22.72%	13.63%	4.18%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)	
1	VPB	Financials	93,280	5.46%
2	HPG	Materials	83,631	4.89%
3	FPT	Information Technology	80,727	4.72%
4	TCB	Financials	73,959	4.33%
5	ACB	Financials	72,797	4.26%
6	VHM	Real Estate	59,873	3.50%
7	VNM	Consumer Staples	59,355	3.47%
8	VIC	Real Estate	58,353	3.41%
9	STB	Financials	56,179	3.29%
10	VCB	Financials	52,058	3.05%
<b>Total</b>		<b>690,211</b>	<b>40.38%</b>	

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	36	766,260	44.83%
Real Estate	41	249,924	14.62%
Consumer Staples	25	168,142	9.84%
Industrials	84	149,193	8.73%
Materials	50	131,718	7.71%

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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.

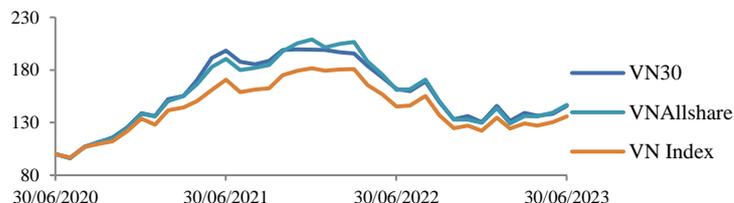
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,189,252
Free-float adjusted Market-Capitalization (Billion VND)	1,087,657
Average	36,255
Max	93,280
Min	3,104
Median	26,306
Weighted capitalization of largest company	8.58%
Weighted capitalization of top-10 companies	63.46%

## 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 30/06/2020 to 30/06/2023



\* Indices values are simulatedly rebased to 100 at 30/06/2020

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	5.33%	11.74%	23.08%	39.19%	47.34%

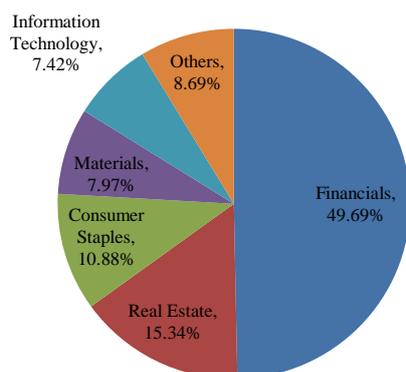
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	95.83%	98.09%	98.17%	97.32%	97.16%

## 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%	5.33%	4.61%	11.73%	-10.07%	45.76%	18.53%	13.38%	3.46%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	93,280	8.58%
2	HPG	Materials	83,631	7.69%
3	FPT	Information Technology	80,727	7.42%
4	TCB	Financials	73,959	6.80%
5	ACB	Financials	72,797	6.69%
6	VHM	Real Estate	59,873	5.50%
7	VNM	Consumer Staples	59,355	5.46%
8	VIC	Real Estate	58,353	5.37%
9	STB	Financials	56,179	5.17%
10	VCB	Financials	52,058	4.79%
	<b>Total</b>		<b>690,211</b>	<b>63.46%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	13	540,406	49.69%
Real Estate	6	166,869	15.34%
Consumer Staples	3	118,369	10.88%
Materials	2	86,735	7.97%
Information Technology	1	80,727	7.42%

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

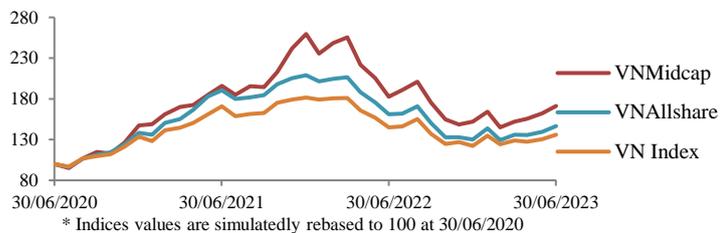
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	805,833
Free-float adjusted Market-Capitalization (Billion VND)	498,700
Average	7,124
Max	49,779
Min	447
Median	3,586
Weighted capitalization of largest company	9.98%
Weighted capitalization of top-10 companies	47.16%

## 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 30/06/2020 to 30/06/2023



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	6.42%	12.36%	25.89%	49.21%	54.82%

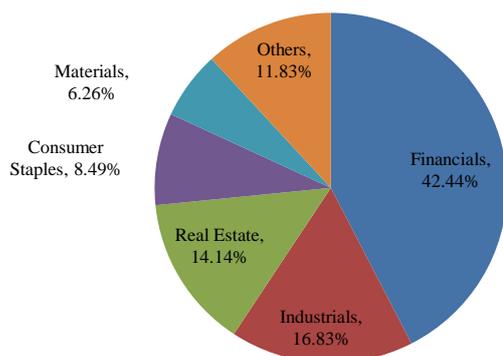
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	80.82%	88.91%	92.56%	78.46%	79.47%

## 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%	5.63%	12.86%	12.66%	-6.10%	71.38%	55.09%	19.67%	9.17%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	49,779	9.98%
2	SHB	Financials	30,669	6.15%
3	EIB	Financials	28,215	5.66%
4	LPB	Financials	22,267	4.46%
5	MSB	Financials	21,420	4.30%
6	PNJ	Consumer Discretionary	20,910	4.19%
7	VND	Financials	17,263	3.46%
8	KBC	Real Estate	15,770	3.16%
9	DGC	Consumer Staples	14,538	2.92%
10	KDH	Real Estate	14,351	2.88%
	<b>Total</b>		<b>235,182</b>	<b>47.16%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	211,652	42.44%
Industrials	16	83,940	16.83%
Real Estate	13	70,529	14.14%
Consumer Staples	7	42,361	8.49%
Materials	9	31,215	6.26%

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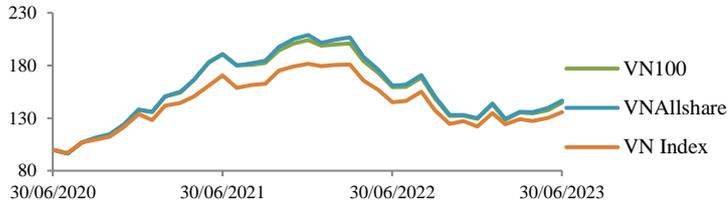


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,995,084
Free-float adjusted Market-Capitalization (Billion VND)	1,586,357
Average	15,864
Max	93,280
Min	447
Median	5,795
Weighted capitalization of largest company	5.88%
Weighted capitalization of top-10 companies	43.51%

Indices performance from 30/06/2020 to 30/06/2023



\* Indices values are simulatedly rebased to 100 at 30/06/2020

## 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	5.38%	11.57%	23.32%	40.93%	48.24%

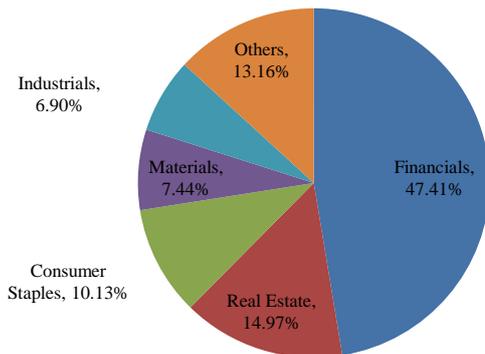
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	95.29%	98.08%	98.73%	93.68%	94.89%

## 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%	5.43%	7.02%	12.04%	-9.01%	44.92%	20.75%	13.17%	3.84%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	93,280	5.88%
2	HPG	Materials	83,631	5.27%
3	FPT	Information Technology	80,727	5.09%
4	TCB	Financials	73,959	4.66%
5	ACB	Financials	72,797	4.59%
6	VHM	Real Estate	59,873	3.77%
7	VNM	Consumer Staples	59,355	3.74%
8	VIC	Real Estate	58,353	3.68%
9	STB	Financials	56,179	3.54%
10	VCB	Financials	52,058	3.28%
	<b>Total</b>		<b>690,211</b>	<b>43.51%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	24	752,058	47.41%
Real Estate	19	237,398	14.97%
Consumer Staples	10	160,730	10.13%
Materials	11	117,950	7.44%
Industrials	17	109,477	6.90%

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

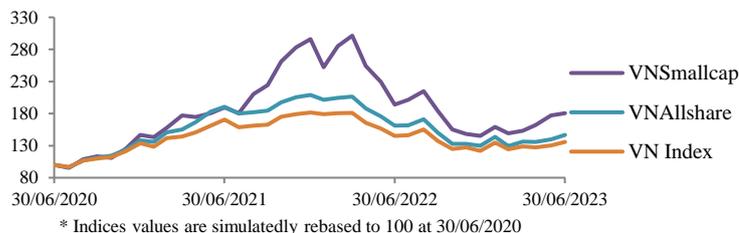
## Index Characteristics

Number of Constituents	215
Full Market-Capitalization (Billion VND)	247,410
Free-float adjusted Market-Capitalization (Billion VND)	123,046
Average	572
Max	4,311
Min	14
Median	344
Weighted capitalization of largest company	3.50%
Weighted capitalization of top-10 companies	21.84%

## Information

**Base Date:** 24/01/2014  
**Base Value:** 560.19  
**Availability:** Price and Total Return  
**Frequency:**  
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 - VNSmallcapTRI: End of day.  
**Capping limit:** 10%  
**Calculation Method:** Free-float adjusted market-capitalization weighted index.  
**Currency:** VND

## Indices performance from 30/06/2020 to 30/06/2023



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	5.84%	11.13%	24.46%	42.52%	46.92%

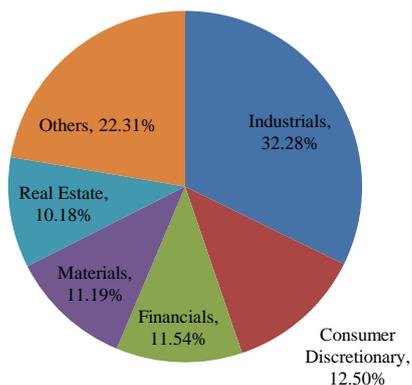
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	65.86%	81.00%	86.84%	83.27%	81.17%

## 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%	2.03%	18.04%	24.59%	-6.83%	80.63%	61.05%	21.79%	10.00%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VSC	Industrials	4,311	3.50%
2	EVF		3,018	2.45%
3	DBD	Health Care	2,979	2.42%
4	ORS	Financials	2,727	2.22%
5	TDM	Utilities	2,625	2.13%
6	TVS	Financials	2,479	2.01%
7	LCG	Industrials	2,396	1.95%
8	HAH	Industrials	2,374	1.93%
9	TLG	Industrials	2,055	1.67%
10	CKG	Industrials	1,915	1.56%
	<b>Total</b>		<b>26,879</b>	<b>21.84%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	67	39,716	32.28%
Consumer Discretionary	31	15,384	12.50%
Financials	12	14,202	11.54%
Materials	39	13,768	11.19%
Real Estate	22	12,526	10.18%

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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.

