

# HOSE-Index Series

Data as at: 31 Jul 2024

**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

## 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)

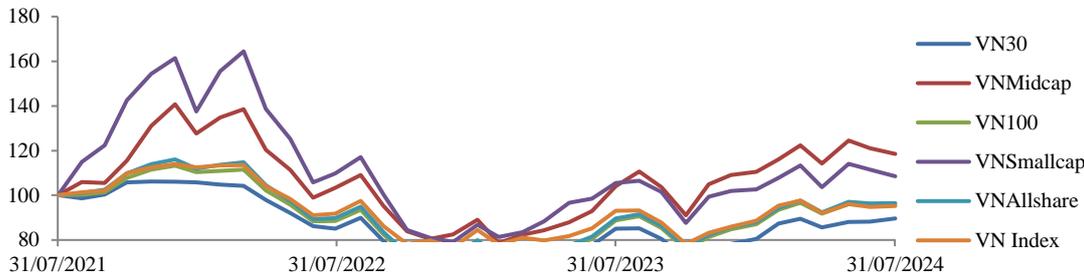
### Index Methodology

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 31/07/2021 to 31/07/2024



\* Indices values are simulatedly rebased to 100 at 31/07/2021

Industry Classification Standard (GICS®).

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	48.39%	-38.81%	14.75%	0.24%	4.45%	9.80%	7.62%	-3.38%	50.93%	-1.14%	8.58%
<b>VN30</b>	40.65%	-35.52%	8.04%	1.62%	4.72%	11.38%	5.55%	-10.24%	47.09%	-3.54%	8.02%
<b>VNMidcap</b>	72.43%	-42.30%	28.82%	-2.14%	3.82%	7.23%	13.97%	18.32%	96.46%	5.77%	14.46%
<b>VN100</b>	45.14%	-37.62%	13.95%	0.45%	4.44%	10.08%	7.96%	-4.21%	49.65%	-1.42%	8.40%
<b>VNSmallcap</b>	97.79%	-51.74%	25.06%	-2.78%	4.67%	5.72%	2.86%	10.00%	80.65%	3.23%	12.56%
<b>VN-Index</b>	33.72%	-33.99%	8.24%	0.50%	3.47%	7.49%	2.34%	-4.47%	26.20%	-1.51%	4.76%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	6.31%	11.25%	18.70%	36.34%	47.81%
<b>VN30</b>	6.25%	11.10%	17.75%	35.41%	47.97%
<b>VNMidcap</b>	7.63%	13.20%	23.22%	43.39%	57.60%
<b>VN100</b>	6.31%	11.35%	18.79%	36.42%	49.43%
<b>VNSmallcap</b>	8.50%	11.90%	19.68%	41.67%	49.92%
<b>VN Index</b>	6.10%	10.57%	17.02%	33.17%	44.83%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	98.36%	98.71%	98.84%	98.75%	98.32%
<b>VN30</b>	92.65%	96.04%	97.23%	97.00%	97.27%
<b>VNMidcap</b>	91.72%	93.55%	93.12%	92.24%	81.36%
<b>VN100</b>	97.80%	98.48%	98.76%	98.65%	95.22%
<b>VNSmallcap</b>	80.12%	84.37%	88.68%	84.40%	83.28%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	275	30	70	100	175
<b>Full Market-Capitalization (Billion VND)</b>	4,794,777	3,579,426	966,923	4,546,349	248,428
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	2,061,471	1,340,853	592,143	1,932,996	128,475
<b>Average</b>	7,496	44,695	8,459	19,330	734
<b>Max</b>	159,643	159,643	67,099	159,643	5,336
<b>Min</b>	16	3,022	820	820	16
<b>Median</b>	1,118	34,152	5,127	7,555	403
<b>Weighted capitalization of largest company</b>	7.74%	11.91%	11.33%	8.26%	4.15%
<b>Weighted capitalization of top-10 companies</b>	42.71%	64.76%	44.18%	45.55%	24.69%

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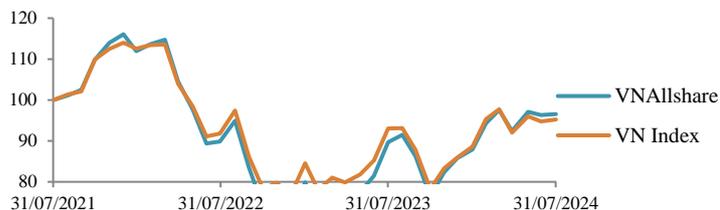
## Index Characteristics

Number of Constituents	275
Full Market-Capitalization (Billion VND)	4,794,777
Free-float adjusted Market-Capitalization (Billion VND)	2,061,471
Average	7,496
Max	159,643
Min	16
Median	1,118
Weighted capitalization of largest company	7.74%
Weighted capitalization of top-10 companies	42.71%

## 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 31/07/2021 to 31/07/2024



\* Indices values are simulatedly rebased to 100 at 31/07/2021

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	6.31%	11.25%	18.70%	36.34%	47.81%

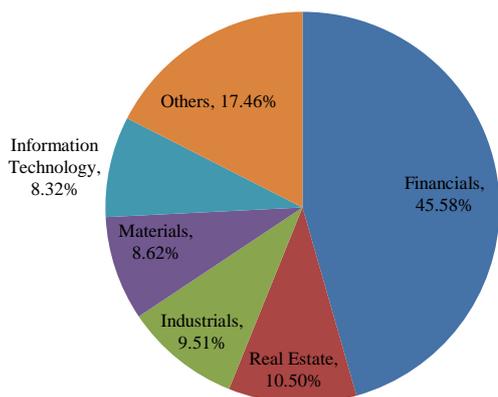
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.36%	98.71%	98.84%	98.75%	98.32%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	48.39%	-38.81%	14.75%	0.24%	4.45%	9.80%	7.62%	-3.38%	50.93%	-1.14%	8.58%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	159,643	7.74%
2	TCB	Financials	106,468	5.16%
3	ACB	Financials	98,691	4.79%
4	HPG	Materials	95,688	4.64%
5	VPB	Financials	90,447	4.39%
6	MWG	Consumer Discretionary	74,633	3.62%
7	MBB	Financials	70,953	3.44%
8	LPB	Financials	67,099	3.25%
9	VNM	Consumer Staples	59,856	2.90%
10	HDB	Financials	57,056	2.77%
	<b>Total</b>		<b>880,533</b>	<b>42.71%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	939,590	45.58%
Real Estate	37	216,553	10.50%
Industrials	71	196,103	9.51%
Materials	43	177,620	8.62%
Information Technology	4	171,613	8.32%

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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.

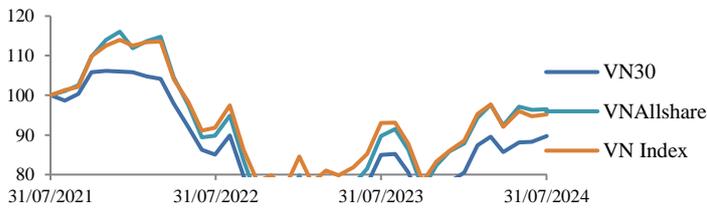
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,579,426
Free-float adjusted Market-Capitalization (Billion VND)	1,340,853
Average	44,695
Max	159,643
Min	3,022
Median	34,152
Weighted capitalization of largest company	11.91%
Weighted capitalization of top-10 companies	64.76%

## 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 31/07/2021 to 31/07/2024



\* Indices values are simulatedly rebased to 100 at 31/07/2021

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	6.25%	11.10%	17.75%	35.41%	47.97%

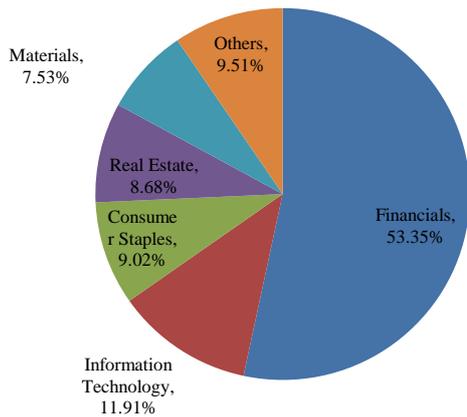
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	92.65%	96.04%	97.23%	97.00%	97.27%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	40.65%	-35.52%	8.04%	1.62%	4.72%	11.38%	5.55%	-10.24%	47.09%	-3.54%	8.02%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	159,643	11.91%
2	TCB	Financials	106,468	7.94%
3	ACB	Financials	98,691	7.36%
4	HPG	Materials	95,688	7.14%
5	VPB	Financials	90,447	6.75%
6	MWG	Consumer Discretionary	74,633	5.57%
7	MBB	Financials	70,953	5.29%
8	VNM	Consumer Staples	59,856	4.46%
9	HDB	Financials	57,056	4.26%
10	VCB	Financials	54,840	4.09%
	<b>Total</b>		<b>868,275</b>	<b>64.76%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	715,400	53.35%
Information Technology	1	159,643	11.91%
Consumer Staples	3	120,963	9.02%
Real Estate	4	116,392	8.68%
Materials	2	100,968	7.53%

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

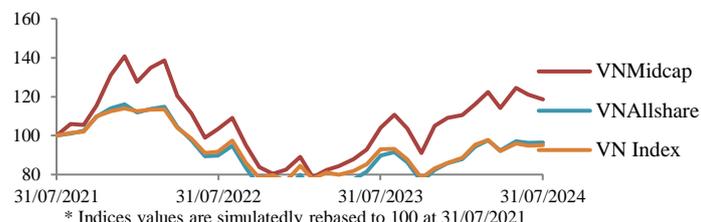
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	966,923
Free-float adjusted Market-Capitalization (Billion VND)	592,143
Average	8,459
Max	67,099
Min	820
Median	5,127
Weighted capitalization of largest company	11.33%
Weighted capitalization of top-10 companies	44.18%

## 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 31/07/2021 to 31/07/2024



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	7.63%	13.20%	23.22%	43.39%	57.60%

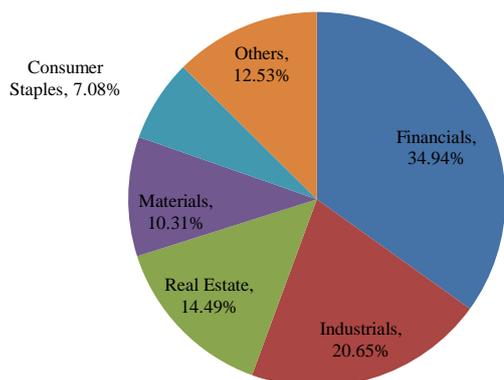
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	91.72%	93.55%	93.12%	92.24%	81.36%

## Index Performance

	Performance (%)								Annualized Performance (%)		
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	72.43%	-42.30%	28.82%	-2.14%	3.82%	7.23%	13.97%	18.32%	96.46%	5.77%	14.46%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	67,099	11.33%
2	EIB	Financials	28,515	4.82%
3	PNJ	Consumer Discretionary	25,989	4.39%
4	DGC	Materials	25,521	4.31%
5	MSB	Financials	24,905	4.21%
6	GMD	Industrials	22,355	3.78%
7	VND	Financials	17,754	3.00%
8	KDH	Real Estate	17,385	2.94%
9	OCB	Financials	16,387	2.77%
10	KBC	Real Estate	15,717	2.65%
	<b>Total</b>		<b>261,627</b>	<b>44.18%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	206,877	34.94%
Industrials	18	122,301	20.65%
Real Estate	13	85,815	14.49%
Materials	9	61,023	10.31%
Consumer Staples	7	41,942	7.08%

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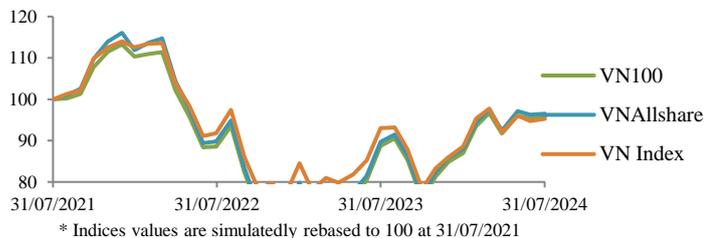


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,546,349
Free-float adjusted Market-Capitalization (Billion VND)	1,932,996
Average	19,330
Max	159,643
Min	820
Median	7,555
Weighted capitalization of largest company	8.26%
Weighted capitalization of top-10 companies	45.55%

## Indices performance from 31/07/2021 to 31/07/2024



## 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	6.31%	11.35%	18.79%	36.42%	49.43%

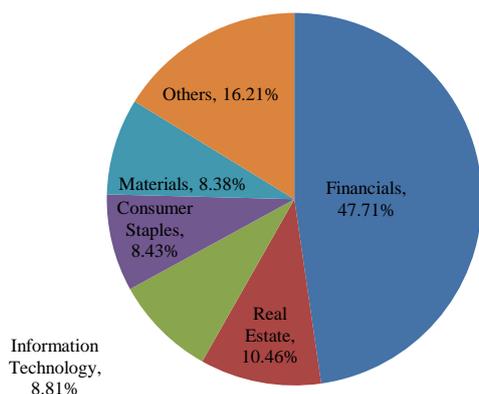
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	97.80%	98.48%	98.76%	98.65%	95.22%

## Index Performance

	Performance (%)						Annualized Performance (%)				
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years		
VN100	45.14%	-37.62%	13.95%	0.45%	4.44%	10.08%	7.96%	-4.21%	49.65%	-1.42%	8.40%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	159,643	8.26%
2	TCB	Financials	106,468	5.51%
3	ACB	Financials	98,691	5.11%
4	HPG	Materials	95,688	4.95%
5	VPB	Financials	90,447	4.68%
6	MWG	Consumer Discretionary	74,633	3.86%
7	MBB	Financials	70,953	3.67%
8	LPB	Financials	67,099	3.47%
9	VNM	Consumer Staples	59,856	3.10%
10	HDB	Financials	57,056	2.95%
	<b>Total</b>		<b>880,533</b>	<b>45.55%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	26	922,277	47.71%
Real Estate	17	202,207	10.46%
Information Technology	3	170,310	8.81%
Consumer Staples	10	162,905	8.43%
Materials	11	161,991	8.38%

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

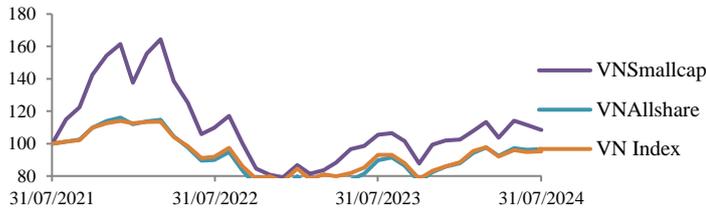
## Index Characteristics

Number of Constituents	175
Full Market-Capitalization (Billion VND)	248,428
Free-float adjusted Market-Capitalization (Billion VND)	128,475
Average	734
Max	5,336
Min	16
Median	403
Weighted capitalization of largest company	4.15%
Weighted capitalization of top-10 companies	24.69%

## 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 31/07/2021 to 31/07/2024



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	8.50%	11.90%	19.68%	41.67%	49.92%

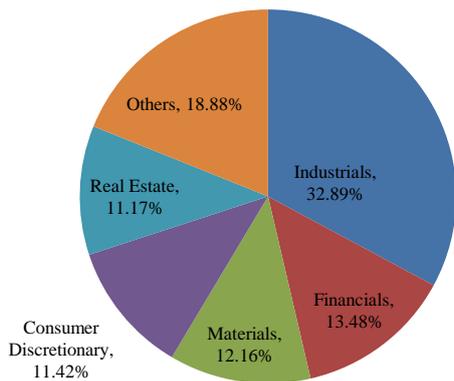
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	80.12%	84.37%	88.68%	84.40%	83.28%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	97.79%	-51.74%	25.06%	-2.78%	4.67%	5.72%	2.86%	10.00%	80.65%	3.23%	12.56%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VSC	Industrials	5,336	4.15%
2	ORS	Financials	3,931	3.06%
3	TDM	Utilities	3,735	2.91%
4	DBD	Health Care	3,549	2.76%
5	HAH	Industrials	3,091	2.41%
6	IJC	Industrials	2,786	2.17%
7	SAM	Industrials	2,648	2.06%
8	BAF	Consumer Staples	2,372	1.85%
9	APG	Financials	2,174	1.69%
10	PET	Industrials	2,101	1.64%
	<b>Total</b>		<b>31,722</b>	<b>24.69%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	52	42,255	32.89%
Financials	11	17,313	13.48%
Materials	32	15,629	12.16%
Consumer Discretionary	23	14,672	11.42%
Real Estate	20	14,346	11.17%

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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.

