

# HOSE-Index Series

Data as at: 29 Nov 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.

## 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)

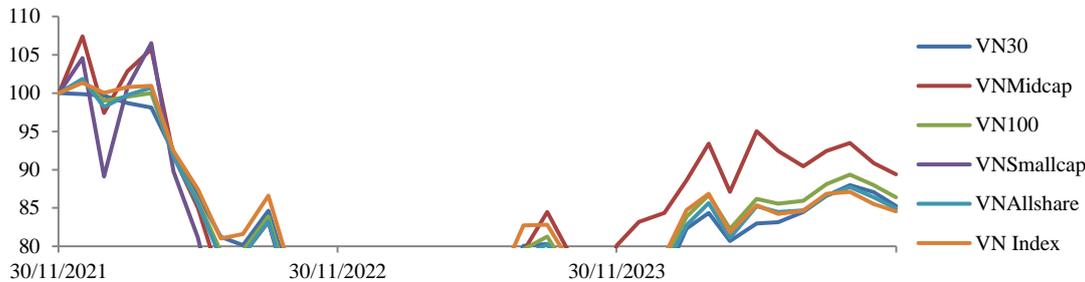
### Index Methodology

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 30/11/2021 to 29/11/2024



\* Indices values are simulatedly rebased to 100 at 30/11/2021

**VNAllshare Sector Indices** is a series of sector index comprised of constituents from VNAllshare classified according to the Global 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%	-1.69%	-1.93%	-0.34%	17.55%	-15.08%	51.62%	-5.30%	8.68%
<b>VN30</b>	40.65%	-35.52%	8.04%	-2.04%	-1.52%	2.77%	21.22%	-14.72%	47.75%	-5.17%	8.12%
<b>VNMidcap</b>	72.43%	-42.30%	28.82%	-1.60%	-3.31%	-5.94%	11.57%	-10.61%	95.54%	-3.67%	14.35%
<b>VN100</b>	45.14%	-37.62%	13.95%	-1.78%	-1.92%	0.25%	18.49%	-13.60%	50.54%	-4.75%	8.53%
<b>VNSmallcap</b>	97.79%	-51.74%	25.06%	-0.22%	-2.08%	-8.55%	4.92%	-32.44%	78.75%	-12.25%	12.32%
<b>VN-Index</b>	33.72%	-33.99%	8.24%	-1.11%	-2.60%	-0.89%	14.29%	-15.42%	28.81%	-5.43%	5.19%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	5.27%	9.66%	14.55%	36.39%	48.29%
<b>VN30</b>	5.44%	9.23%	14.22%	35.29%	48.32%
<b>VNMidcap</b>	5.62%	11.56%	17.17%	43.15%	58.28%
<b>VN100</b>	5.36%	9.66%	14.65%	36.45%	49.88%
<b>VNSmallcap</b>	4.48%	11.21%	15.27%	40.64%	50.50%
<b>VN Index</b>	4.79%	9.02%	13.56%	33.11%	45.16%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	98.27%	98.68%	98.58%	98.81%	98.38%
<b>VN30</b>	97.66%	95.80%	96.41%	97.39%	97.36%
<b>VNMidcap</b>	91.41%	94.82%	93.19%	93.09%	82.04%
<b>VN100</b>	98.20%	98.42%	98.44%	98.77%	95.33%
<b>VNSmallcap</b>	84.65%	88.05%	86.00%	86.45%	84.03%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	290	30	70	100	190
<b>Full Market-Capitalization (Billion VND)</b>	4,845,337	3,591,656	996,323	4,587,980	257,358
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	2,106,359	1,363,872	611,389	1,975,261	131,098
<b>Average</b>	7,263	45,462	8,734	19,753	690
<b>Max</b>	179,131	179,131	74,235	179,131	4,373
<b>Min</b>	13	2,753	898	898	13
<b>Median</b>	997	32,891	5,713	7,455	383
<b>Weighted capitalization of largest company</b>	8.50%	13.13%	12.14%	9.07%	3.34%
<b>Weighted capitalization of top-10 companies</b>	43.03%	65.22%	44.48%	45.89%	24.29%

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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	290
Full Market-Capitalization (Billion VND)	4,845,337
Free-float adjusted Market-Capitalization (Billion VND)	2,106,359
Average	7,263
Max	179,131
Min	13
Median	997
Weighted capitalization of largest company	8.50%
Weighted capitalization of top-10 companies	43.03%

## 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

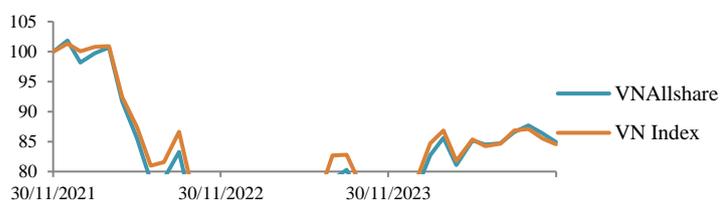
## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	5.27%	9.66%	14.55%	36.39%	48.29%

## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.27%	98.68%	98.58%	98.81%	98.38%

Indices performance from 30/11/2021 to 29/11/2024

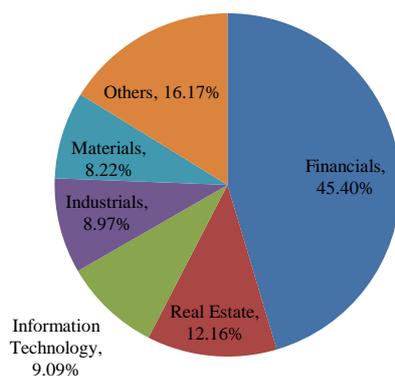


\* Indices values are simulatedly rebased to 100 at 30/11/2021

## 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%	-1.69%	-1.93%	-0.34%	17.55%	-15.08%	51.62%	-5.30%	8.68%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	179,131	8.50%
2	TCB	Financials	108,071	5.13%
3	ACB	Financials	101,304	4.81%
4	HPG	Materials	94,105	4.47%
5	VPB	Financials	83,564	3.97%
6	LPB	Financials	74,235	3.52%
7	MWG	Consumer Discretionary	70,757	3.36%
8	MBB	Financials	70,226	3.33%
9	STB	Financials	62,778	2.98%
10	VHM	Real Estate	62,180	2.95%
	<b>Total</b>		<b>906,350</b>	<b>43.03%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	956,316	45.40%
Real Estate	41	256,093	12.16%
Information Technology	5	191,396	9.09%
Industrials	75	188,865	8.97%
Materials	46	173,095	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.

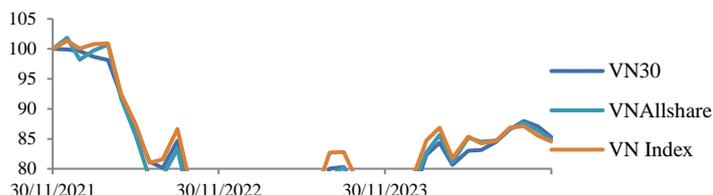
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,591,656
Free-float adjusted Market-Capitalization (Billion VND)	1,363,872
Average	45,462
Max	179,131
Min	2,753
Median	32,891
Weighted capitalization of largest company	13.13%
Weighted capitalization of top-10 companies	65.22%

## 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 30/11/2021 to 29/11/2024



\* Indices values are simulatedly rebased to 100 at 30/11/2021

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	5.44%	9.23%	14.22%	35.29%	48.32%

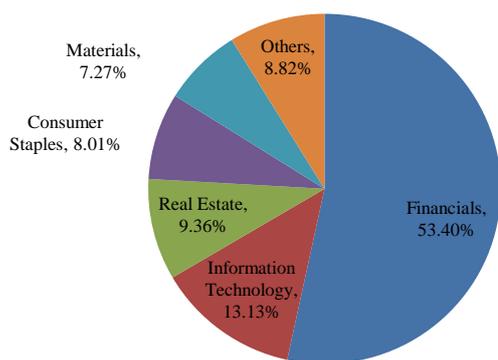
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	97.66%	95.80%	96.41%	97.39%	97.36%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	40.65%	-35.52%	8.04%	-2.04%	-1.52%	2.77%	21.22%	-14.72%	47.75%	-5.17%	8.12%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	179,131	13.13%
2	TCB	Financials	108,071	7.92%
3	ACB	Financials	101,304	7.43%
4	HPG	Materials	94,105	6.90%
5	VPB	Financials	83,564	6.13%
6	MWG	Consumer Discretionary	70,757	5.19%
7	MBB	Financials	70,226	5.15%
8	STB	Financials	62,778	4.60%
9	VHM	Real Estate	62,180	4.56%
10	VCB	Financials	57,361	4.21%
	<b>Total</b>		<b>889,476</b>	<b>65.22%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	728,366	53.40%
Information Technology	1	179,131	13.13%
Real Estate	4	127,661	9.36%
Consumer Staples	3	109,298	8.01%
Materials	2	99,113	7.27%

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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)	996,323
Free-float adjusted Market-Capitalization (Billion VND)	611,389
Average	8,734
Max	74,235
Min	898
Median	5,713
Weighted capitalization of largest company	12.14%
Weighted capitalization of top-10 companies	44.48%

## 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

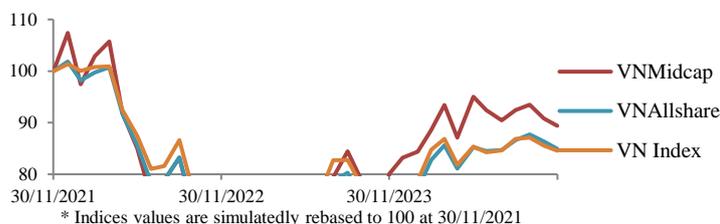
## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	5.62%	11.56%	17.17%	43.15%	58.28%

## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	91.41%	94.82%	93.19%	93.09%	82.04%

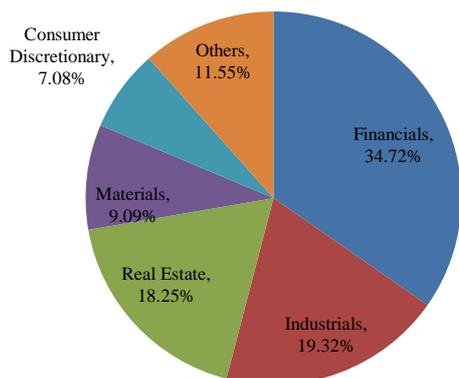
Indices performance from 30/11/2021 to 29/11/2024



## 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%	-1.60%	-3.31%	-5.94%	11.57%	-10.61%	95.54%	-3.67%	14.35%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	74,235	12.14%
2	EIB	Financials	29,291	4.79%
3	MSB	Financials	26,910	4.40%
4	PNJ	Consumer Discretionary	26,683	4.36%
5	DGC	Materials	24,951	4.08%
6	GMD	Industrials	24,106	3.94%
7	KDH	Real Estate	18,436	3.02%
8	KBC	Real Estate	17,041	2.79%
9	VND	Financials	15,699	2.57%
10	OCB	Financials	14,579	2.38%
	<b>Total</b>		<b>271,931</b>	<b>44.48%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	212,252	34.72%
Industrials	18	118,132	19.32%
Real Estate	14	111,555	18.25%
Materials	8	55,577	9.09%
Consumer Discretionary	3	43,266	7.08%

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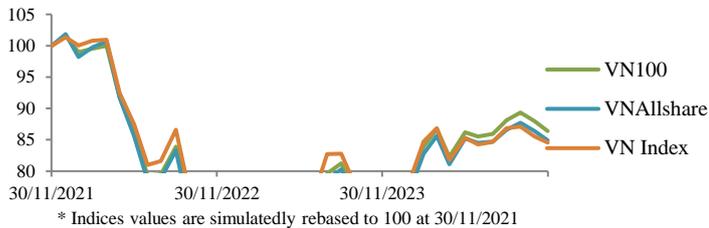


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,587,980
Free-float adjusted Market-Capitalization (Billion VND)	1,975,261
Average	19,753
Max	179,131
Min	898
Median	7,455
Weighted capitalization of largest company	9.07%
Weighted capitalization of top-10 companies	45.89%

Indices performance from 30/11/2021 to 29/11/2024



## 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	5.36%	9.66%	14.65%	36.45%	49.88%

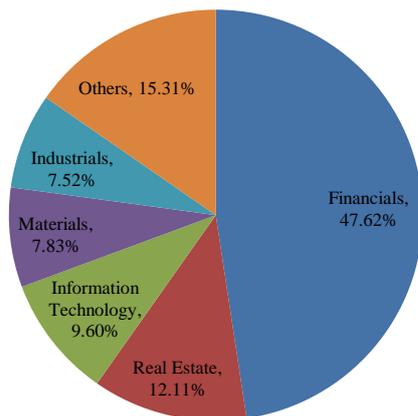
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.20%	98.42%	98.44%	98.77%	95.33%

## 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%	-1.78%	-1.92%	0.25%	18.49%	-13.60%	50.54%	-4.75%	8.53%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT		179,131	9.07%
2	TCB	Information Technology	108,071	5.47%
3	ACB	Financials	101,304	5.13%
4	HPG	Financials	94,105	4.76%
5	VPB	Materials	83,564	4.23%
6	LPB	Financials	74,235	3.76%
7	MWG	Financials	70,757	3.58%
8	MBB	Consumer Discretionary	70,226	3.56%
9	STB	Financials	62,778	3.18%
10	VHM	Financials	62,180	3.15%
	<b>Total</b>		<b>906,350</b>	<b>45.89%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	26	940,618	47.62%
Real Estate	18	239,216	12.11%
Information Technology	3	189,633	9.60%
Materials	10	154,690	7.83%
Industrials	19	148,636	7.52%

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

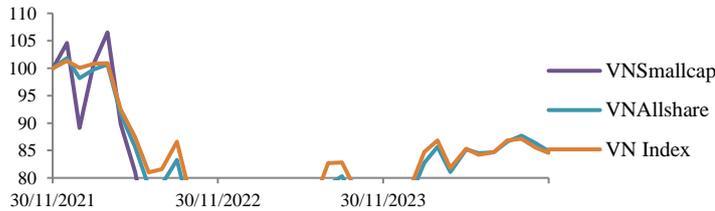
## Index Characteristics

Number of Constituents	190
Full Market-Capitalization (Billion VND)	257,358
Free-float adjusted Market-Capitalization (Billion VND)	131,098
Average	690
Max	4,373
Min	13
Median	383
Weighted capitalization of largest company	3.34%
Weighted capitalization of top-10 companies	24.29%

## 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 30/11/2021 to 29/11/2024



\* Indices values are simulatedly rebased to 100 at 30/11/2021

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	4.48%	11.21%	15.27%	40.64%	50.50%

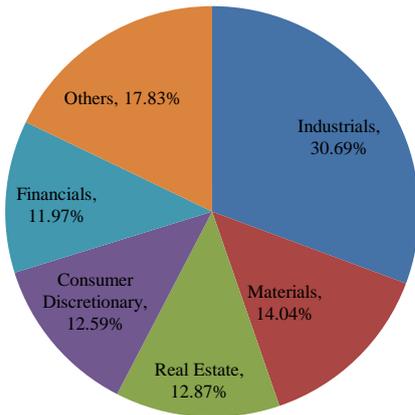
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	84.65%	88.05%	86.00%	86.45%	84.03%

## 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%	-0.22%	-2.08%	-8.55%	4.92%	-32.44%	78.75%	-12.25%	12.32%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HAH	Industrials	4,373	3.34%
2	VSC	Industrials	4,359	3.33%
3	DBD	Health Care	4,221	3.22%
4	ORS	Financials	4,203	3.21%
5	BAF	Consumer Staples	3,564	2.72%
6	IJC	Industrials	2,531	1.93%
7	SAM	Industrials	2,417	1.84%
8	TCM	Consumer Discretionary	2,218	1.69%
9	SHI	Industrials	2,009	1.53%
10	DHC	Materials	1,944	1.48%
	<b>Total</b>		<b>31,839</b>	<b>24.29%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	56	40,229	30.69%
Materials	36	18,405	14.04%
Real Estate	23	16,877	12.87%
Consumer Discretionary	30	16,511	12.59%
Financials	11	15,699	11.97%

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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.

