

# HOSE-Index Series

Data as at: 30 Nov 2016

**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)

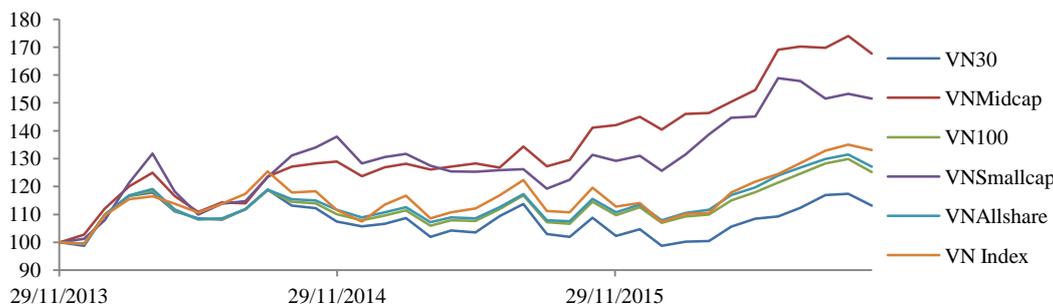
### Index Methodology

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 29/11/2013 to 30/11/2016



\* Indices values are simulated rebased to 100 at 29/11/2013

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2013	2014	2015	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	20.07%	9.45%	4.21%	-2.45%	-4.54%	3.56%	11.96%	24.00%	74.59%	7.43%	11.79%
<b>VN30</b>	15.83%	7.02%	-1.01%	-1.91%	-5.01%	2.33%	8.58%	11.04%	54.38%	3.55%	9.07%
<b>VNMidcap</b>	31.35%	20.42%	17.19%	-4.36%	-5.52%	3.69%	12.93%	60.38%	127.17%	17.05%	17.83%
<b>VN100</b>	19.58%	8.49%	4.38%	-2.56%	-4.87%	3.40%	11.21%	22.03%	73.56%	6.86%	11.66%
<b>VNSmallcap</b>	29.99%	26.64%	2.18%	-1.31%	-1.32%	3.06%	15.70%	49.54%	101.41%	14.35%	15.03%
<b>VN Index</b>	21.97%	8.12%	6.13%	-1.59%	-1.42%	7.54%	16.03%	30.98%	74.70%	9.41%	11.80%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	4.99%	8.52%	12.49%	25.45%	35.55%
<b>VN30</b>	5.95%	9.44%	14.05%	27.58%	38.07%
<b>VNMidcap</b>	4.60%	8.44%	11.84%	25.15%	36.58%
<b>VN100</b>	5.16%	8.66%	12.79%	25.87%	36.19%
<b>VNSmallcap</b>	4.65%	8.87%	11.84%	26.78%	36.21%
<b>VN Index</b>	5.66%	9.20%	14.82%	27.99%	38.56%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	93.14%	94.23%	91.78%	93.67%	95.10%
<b>VN30</b>	92.23%	93.86%	91.63%	93.71%	94.97%
<b>VNMidcap</b>	70.84%	75.73%	76.60%	79.73%	81.68%
<b>VN100</b>	93.36%	94.40%	91.87%	93.86%	95.16%
<b>VNSmallcap</b>	62.56%	70.34%	71.70%	72.21%	76.37%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	222	30	70	100	122
<b>Full Market-Capitalization (Billion VND)</b>	1,231,271	985,986	185,531	1,171,517	59,754
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	444,515	325,931	87,565	413,496	31,019
<b>Average</b>	2,002	10,864	1,251	4,135	254
<b>Max</b>	90,135	90,135	8,714	90,135	1,376
<b>Min</b>	17	1,304	104	104	17
<b>Median</b>	391	4,589	896	1,242	194
<b>Weighted capitalization of largest company</b>	20.28%	27.65%	9.95%	21.80%	4.43%
<b>Weighted capitalization of top-10 companies</b>	57.65%	78.00%	43.29%	61.97%	26.95%

**Disclaimer:** "VN30", "VNMidcap", "VNSmallCap", "VN100", "VNAllshare" and "VNAllshare Sector" (collectively called "HOSE-Index") are the registered trademarks and/or service mark solely owned by, and proprietary to the Hochiminh Stock Exchange (HOSE). HOSE-Index can be used to create a range of index-linked products including but not limited to tracker funds, derivatives, etc. Such product creation is subject to approval by HOSE. For more information, please contact via e-mail: [index@hsx.vn](mailto:index@hsx.vn)  
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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.

