

# HOSE-Index Series

Data as at: 31 Dec 2020

**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

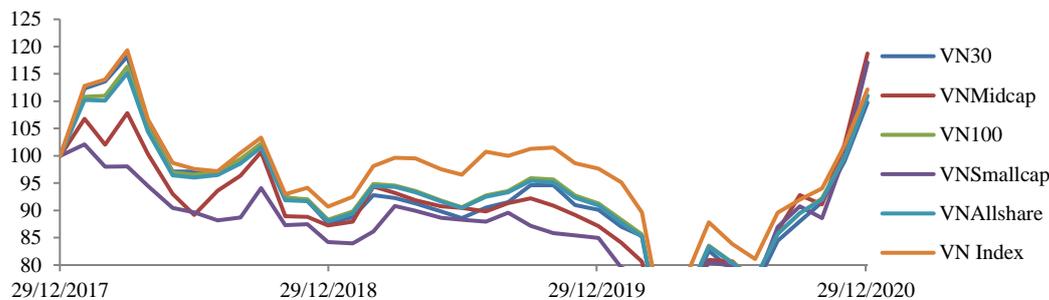
10%(Not applied for VNAllshare Sector)

### 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 29/12/2017 to 31/12/2020



\* Indices values are simulatedly rebased to 100 at 29/12/2017

## Indices Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
<b>VNAllShare</b>	48.27%	-12.02%	3.32%	11.39%	24.00%	38.19%	22.09%	10.99%	78.02%	3.54%	12.23%
<b>VN30</b>	53.89%	-12.36%	2.82%	10.86%	24.72%	38.97%	21.81%	9.76%	79.79%	3.15%	12.45%
<b>VNMidcap</b>	32.38%	-12.78%	-0.10%	16.32%	27.99%	47.14%	36.26%	18.73%	71.07%	5.89%	11.34%
<b>VN100</b>	50.21%	-11.68%	3.35%	11.17%	23.98%	37.95%	21.56%	10.95%	79.64%	3.52%	12.43%
<b>VNSmallcap</b>	22.54%	-15.81%	0.93%	17.13%	29.02%	46.53%	37.77%	17.07%	56.30%	5.40%	9.34%
<b>VN-Index</b>	46.46%	-9.32%	7.67%	10.05%	21.95%	33.78%	14.87%	12.15%	90.64%	3.90%	13.77%

## Indices Volatility

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	6.90%	12.25%	23.39%	33.14%	36.73%
<b>VN30</b>	7.35%	12.93%	24.06%	35.14%	39.43%
<b>VNMidcap</b>	7.54%	12.48%	22.13%	31.73%	35.39%
<b>VN100</b>	7.03%	12.44%	23.17%	33.54%	37.26%
<b>VNSmallcap</b>	6.95%	12.20%	20.65%	25.45%	29.67%
<b>VN Index</b>	6.73%	11.97%	22.80%	33.71%	38.05%

## Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
<b>VNAllShare</b>	97.09%	98.71%	97.19%	97.09%	95.72%
<b>VN30</b>	96.21%	97.98%	97.80%	97.14%	95.78%
<b>VNMidcap</b>	74.53%	85.75%	88.63%	85.46%	81.61%
<b>VN100</b>	97.15%	98.70%	98.81%	97.93%	96.42%
<b>VNSmallcap</b>	67.48%	82.59%	84.58%	78.40%	74.56%

## Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
<b>Number of Constituents</b>	251	30	70	100	151
<b>Full Market-Capitalization (Billion VND)</b>	3,476,912	2,940,839	391,045	3,331,884	145,028
<b>Free-float adjusted Market-Capitalization (Billion VND)</b>	1,264,893	993,357	199,126	1,192,482	72,410
<b>Average</b>	5,039	33,112	2,845	11,925	480
<b>Max</b>	128,093	128,093	16,043	128,093	4,158
<b>Min</b>	13	1,436	361	361	13
<b>Median</b>	641	26,113	2,126	3,076	333
<b>Weighted capitalization of largest company</b>	10.13%	12.89%	8.06%	10.74%	5.74%
<b>Weighted capitalization of top-10 companies</b>	53.39%	67.99%	40.08%	56.64%	28.08%

**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)

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by HOSE nor its directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.



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

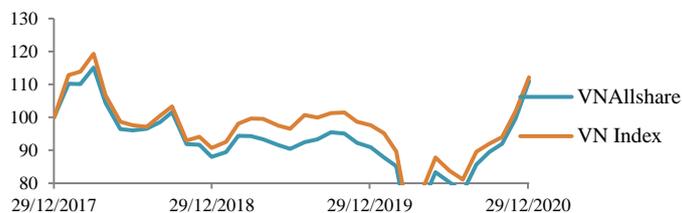
## Index Characteristics

Number of Constituents	251
Full Market-Capitalization (Billion VND)	3,476,912
Free-float adjusted Market-Capitalization (Billion VND)	1,264,893
Average	5,039
Max	128,093
Min	13
Median	641
Weighted capitalization of largest company	10.13%
Weighted capitalization of top-10 companies	53.39%

## 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 29/12/2017 to 31/12/2020



\* Indices values are simulatedly rebased to 100 at 29/12/2017

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	6.90%	12.25%	23.39%	33.14%	36.73%

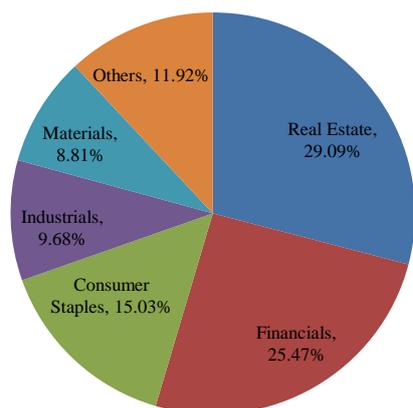
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	97.09%	98.71%	97.19%	97.09%	95.72%

## Index Performance

	Performance (%)								Annualized Performance (%)		
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	48.27%	-12.02%	3.32%	11.39%	24.00%	38.19%	22.09%	10.99%	78.02%	3.54%	12.23%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	128,093	10.13%
2	VNM	Consumer Staples	113,677	8.99%
3	TCB	Financials	77,178	6.10%
4	HPG	Materials	75,535	5.97%
5	VHM	Real Estate	73,603	5.82%
6	VPB	Financials	55,459	4.38%
7	VCB	Financials	39,941	3.16%
8	MBB	Financials	38,269	3.03%
9	FPT	Information Technology	37,063	2.93%
10	MSN	Consumer Staples	36,550	2.89%
<b>Total</b>			<b>675,368</b>	<b>53.39%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	23	368,020	29.09%
Financials	38	322,164	25.47%
Consumer Staples	22	190,121	15.03%
Industrials	67	122,379	9.68%
Materials	39	111,457	8.81%

**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)  
 All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by HOSE nor its directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the



VN30 is a market-capitalization weighted index which measures the performance of 30 large cap and high liquidity stocks from VNAllshare.

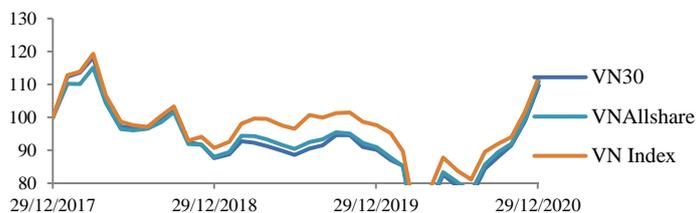
## Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,940,839
Free-float adjusted Market-Capitalization (Billion VND)	993,357
Average	33,112
Max	128,093
Min	1,436
Median	26,113
Weighted capitalization of largest company	12.89%
Weighted capitalization of top-10 companies	67.99%

## 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 29/12/2017 to 31/12/2020



\* Indices values are simulatedly rebased to 100 at 29/12/2017

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	7.35%	12.93%	24.06%	35.14%	39.43%

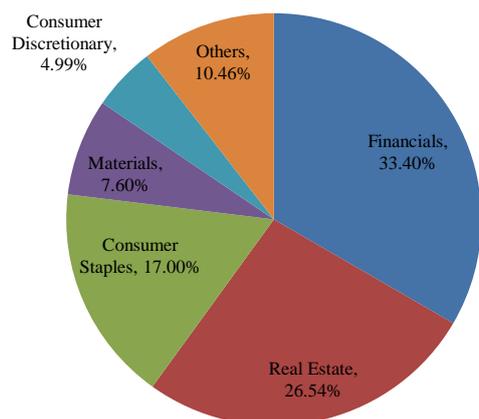
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	96.21%	97.98%	97.80%	97.14%	95.78%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	53.89%	12.36%	2.82%	10.86%	24.72%	38.97%	21.81%	9.76%	79.79%	3.15%	12.45%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	128,093	12.89%
2	VNM	Consumer Staples	113,677	11.44%
3	TCB	Financials	77,178	7.77%
4	HPG	Materials	75,535	7.60%
5	VHM	Real Estate	73,603	7.41%
6	VPB	Financials	55,459	5.58%
7	VCB	Financials	39,941	4.02%
8	MBB	Financials	38,269	3.85%
9	FPT	Information Technology	37,063	3.73%
10	MSN	Consumer Staples	36,550	3.68%
		<b>Total</b>	<b>675,368</b>	<b>67.99%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	10	331,787	33.40%
Real Estate	5	263,645	26.54%
Consumer Staples	4	168,900	17.00%
Materials	1	75,535	7.60%
Consumer Discretionary	2	49,568	4.99%

**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)

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by HOSE nor its directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the



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

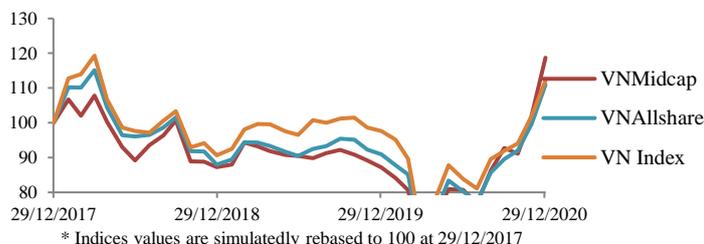
## Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	391,045
Free-float adjusted Market-Capitalization (Billion VND)	199,126
Average	2,845
Max	16,043
Min	361
Median	2,126
Weighted capitalization of largest company	8.06%
Weighted capitalization of top-10 companies	40.08%

## 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 29/12/2017 to 31/12/2020



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	7.54%	12.48%	22.13%	31.73%	35.39%

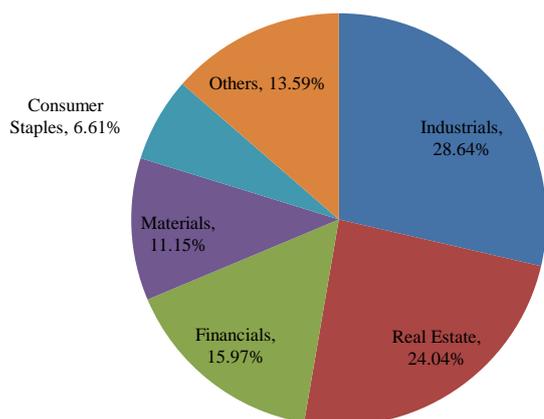
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	74.53%	85.75%	88.63%	85.46%	81.61%

## Index Performance

	Performance (%)					Annualized Performance (%)					
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years		
VNMidcap	32.38%	12.78%	-0.10%	16.32%	27.99%	47.14%	36.26%	18.73%	71.07%	5.89%	11.34%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TPB	Financials	16,043	8.06%
2	GMD	Industrials	8,228	4.13%
3	PDR	Real Estate	8,161	4.10%
4	KBC	Real Estate	8,024	4.03%
5	GEX	Industrials	7,931	3.98%
6	DXG	Real Estate	7,027	3.53%
7	HSG	Materials	6,889	3.46%
8	VCI	Financials	6,747	3.39%
9	DIG	Industrials	5,947	2.99%
10	VGC	Industrials	4,806	2.41%
	<b>Total</b>		<b>79,801</b>	<b>40.08%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	18	57,030	28.64%
Real Estate	14	47,872	24.04%
Financials	6	31,794	15.97%
Materials	9	22,207	11.15%
Consumer Staples	5	13,167	6.61%

**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)

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by HOSE nor its directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.



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

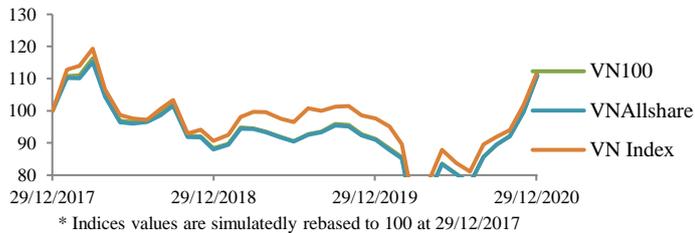
## Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,058,697
Free-float adjusted Market-Capitalization (Billion VND)	1,076,208
Average	10,762
Max	123,002
Min	345
Median	2,676
Weighted capitalization of largest company	11.43%
Weighted capitalization of top-10 companies	57.06%

## 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

## Indices performance from 29/12/2017 to 31/12/2020



## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	7.03%	12.44%	23.17%	33.54%	37.26%

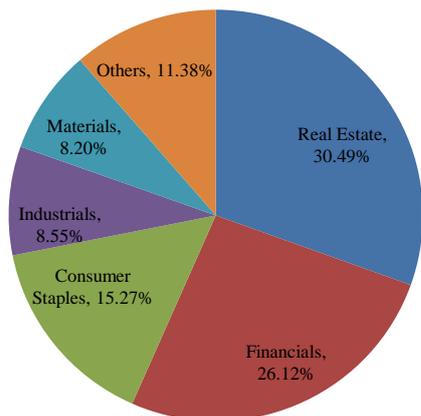
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	97.15%	98.70%	98.81%	97.93%	96.42%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	50.21%	-11.68%	3.35%	11.17%	23.98%	37.95%	21.56%	10.95%	79.64%	3.52%	12.43%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	128,093	10.74%
2	VNM	Consumer Staples	113,677	9.53%
3	TCB	Financials	77,178	6.47%
4	HPG	Materials	75,535	6.33%
5	VHM	Real Estate	73,603	6.17%
6	VPB	Financials	55,459	4.65%
7	VCB	Financials	39,941	3.35%
8	MBB	Financials	38,269	3.21%
9	FPT	Information Technology	37,063	3.11%
10	MSN	Consumer Staples	36,550	3.07%
	<b>Total</b>		<b>675,368</b>	<b>56.64%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	16	363,581	30.49%
Financials	19	311,517	26.12%
Consumer Staples	9	182,067	15.27%
Industrials	22	101,912	8.55%
Materials	10	97,742	8.20%

**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)

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by HOSE nor its directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the



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

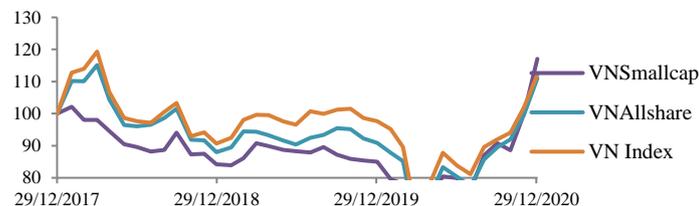
## Index Characteristics

Number of Constituents	151
Full Market-Capitalization (Billion VND)	145,028
Free-float adjusted Market-Capitalization (Billion VND)	72,410
Average	480
Max	4,158
Min	13
Median	333
Weighted capitalization of largest company	5.74%
Weighted capitalization of top-10 companies	28.08%

## 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 29/12/2017 to 31/12/2020



\* Indices values are simulatedly rebased to 100 at 29/12/2017

## Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	6.95%	12.20%	20.65%	25.45%	29.67%

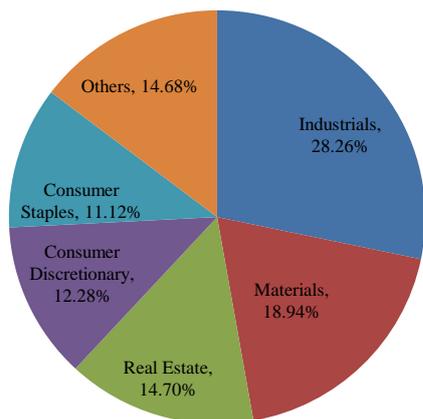
## Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	67.48%	82.59%	84.58%	78.40%	74.56%

## Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	22.54%	-15.81%	0.93%	17.13%	29.02%	46.53%	37.77%	17.07%	56.30%	5.40%	9.34%

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	DBC	Consumer Staples	4,158	5.74%
2	VSC	Industrials	2,582	3.57%
3	GAB	Materials	2,173	3.00%
4	TCM	Consumer Discretionary	1,933	2.67%
5	DGW	Information Technology	1,843	2.54%
6	FIT	Financials	1,760	2.43%
7	NKG	Materials	1,677	2.32%
8	LCG	Industrials	1,465	2.02%
9	HDC	Real Estate	1,460	2.02%
10	SZC	Industrials	1,280	1.77%
	<b>Total</b>		<b>20,330</b>	<b>28.08%</b>

## Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	45	20,466	28.26%
Materials	29	13,715	18.94%
Real Estate	19	10,647	14.70%
Consumer Discretionary	21	8,895	12.28%
Consumer Staples	13	8,054	11.12%

**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)

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by HOSE nor its directors, officers, employees, partners



## 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.

