

HOSE-Index Series

Data as at: 28 Feb 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

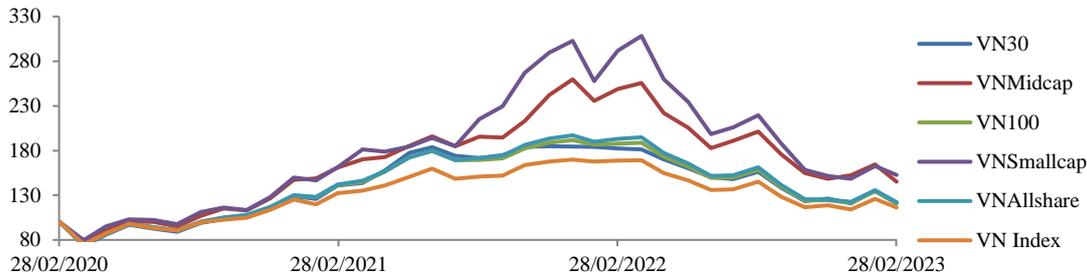
10%(Not applied for VNAllshare Sector)

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 28/02/2020 to 28/02/2023



* Indices values are simulatedly rebased to 100 at 28/02/2020

Indices 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%	-10.05%	-2.69%	-24.32%	-36.81%	21.94%	-5.68%	6.84%	-1.16%
VN30	20.73%	40.65%	-35.52%	-9.79%	-3.26%	-22.01%	-33.10%	21.99%	-8.42%	6.85%	-1.74%
VNMidcap	35.92%	72.43%	-42.30%	-11.75%	-2.23%	-27.89%	-41.67%	45.11%	14.70%	13.21%	2.78%
VN100	20.69%	45.14%	-37.62%	-10.35%	-2.95%	-23.78%	-35.75%	20.62%	-6.96%	6.45%	-1.43%
VNSmallcap	37.64%	97.79%	-51.74%	-6.31%	0.54%	-30.55%	-47.72%	52.51%	21.54%	15.11%	3.98%
VN-Index	14.19%	33.72%	-33.99%	-7.78%	-2.26%	-19.98%	-31.24%	16.15%	-8.64%	5.12%	-1.79%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	12.91%	21.03%	27.46%	42.38%	47.97%
VN30	13.60%	20.99%	26.93%	42.74%	49.28%
VNMidcap	13.11%	23.05%	31.13%	51.31%	55.74%
VN100	13.15%	21.15%	27.44%	44.10%	49.82%
VNSmallcap	11.26%	21.55%	30.72%	44.46%	46.85%
VN Index	11.61%	18.89%	25.04%	39.96%	46.25%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	98.48%	98.95%	98.98%	98.37%	97.94%
VN30	98.49%	98.60%	97.94%	97.42%	97.14%
VNMidcap	91.68%	93.55%	94.14%	79.25%	79.16%
VN100	98.63%	99.03%	98.97%	94.47%	94.96%
VNSmallcap	83.97%	88.52%	88.54%	83.48%	79.82%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	328	30	70	100	228
Full Market-Capitalization (Billion VND)	3,911,719	2,994,641	692,373	3,687,014	224,705
Free-float adjusted Market-Capitalization (Billion VND)	1,495,420	972,674	407,299	1,379,973	115,447
Average	4,559	32,422	5,819	13,800	506
Max	80,122	80,122	45,346	80,122	3,825
Min	14	2,232	367	367	14
Median	528	25,674	2,798	4,810	292
Weighted capitalization of largest company	5.36%	8.24%	11.13%	5.81%	3.31%
Weighted capitalization of top-10 companies	40.76%	62.66%	49.16%	44.18%	22.72%

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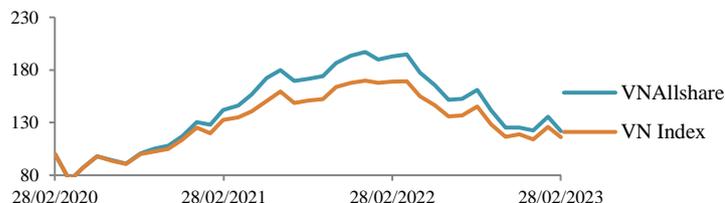


VNAllshare is a market-capitalization weighted index comprises all HOSE-listed companies that passed screening for eligibility, free-float and liquidity.

Index Characteristics

Number of Constituents	328
Full Market-Capitalization (Billion VND)	3,911,719
Free-float adjusted Market-Capitalization (Billion VND)	1,495,420
Average	4,559
Max	80,122
Min	14
Median	528
Weighted capitalization of largest company	5.36%
Weighted capitalization of top-10 companies	40.76%

Indices performance from 28/02/2020 to 28/02/2023

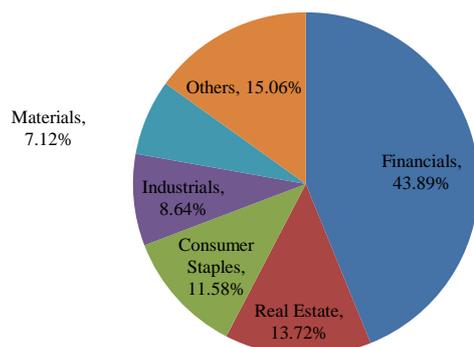


* Indices values are simulatedly rebased to 100 at 28/02/2020

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%	-10.05%	-2.69%	-24.32%	-36.81%	21.94%	-5.68%	6.84%	-1.16%

Sector Breakdown



Top-10 Constituents of Market Capitalization

Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)	
1	VPB	Financials	80,122	5.36%
2	FPT	Information Technology	75,064	5.02%
3	ACB	Financials	70,048	4.68%
4	HPG	Materials	63,963	4.28%
5	VNM	Consumer Staples	63,117	4.22%
6	TCB	Financials	60,584	4.05%
7	MSN	Consumer Staples	52,535	3.51%
8	VIC	Real Estate	50,153	3.35%
9	VCB	Financials	48,674	3.25%
10	SSB	Financials	45,346	3.03%
Total		609,606	40.76%	

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	656,281	43.89%
Real Estate	43	205,238	13.72%
Consumer Staples	28	173,100	11.58%
Industrials	87	129,149	8.64%
Materials	53	106,503	7.12%

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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.

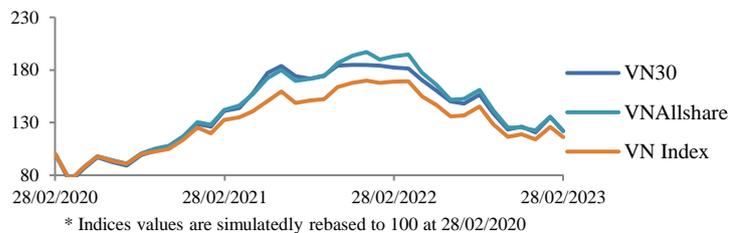
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,994,641
Free-float adjusted Market-Capitalization (Billion VND)	972,674
Average	32,422
Max	80,122
Min	2,232
Median	25,674
Weighted capitalization of largest company	8.24%
Weighted capitalization of top-10 companies	62.66%

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 28/02/2020 to 28/02/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	13.60%	20.99%	26.93%	42.74%	49.28%

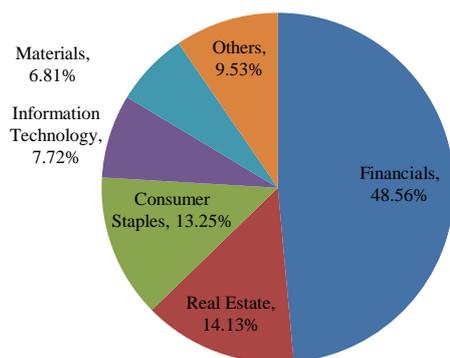
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	98.49%	98.60%	97.94%	97.42%	97.14%

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%	-9.79%	-3.26%	-22.01%	-33.10%	21.99%	-8.42%	6.85%	-1.74%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	80,122	8.24%
2	FPT	Information Technology	75,064	7.72%
3	ACB	Financials	70,048	7.20%
4	HPG	Materials	63,963	6.58%
5	VNM	Consumer Staples	63,117	6.49%
6	TCB	Financials	60,584	6.23%
7	MSN	Consumer Staples	52,535	5.40%
8	VIC	Real Estate	50,153	5.16%
9	VCB	Financials	48,674	5.00%
10	VHM	Real Estate	45,177	4.64%
	Total		609,437	62.66%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	13	472,306	48.56%
Real Estate	6	137,485	14.13%
Consumer Staples	3	128,914	13.25%
Information Technology	1	75,064	7.72%
Materials	2	66,195	6.81%

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

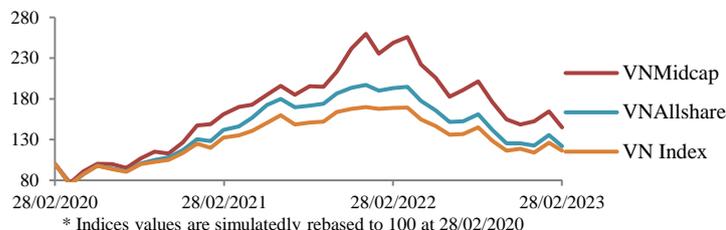
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	692,373
Free-float adjusted Market-Capitalization (Billion VND)	407,299
Average	5,819
Max	45,346
Min	367
Median	2,798
Weighted capitalization of largest company	11.13%
Weighted capitalization of top-10 companies	49.16%

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 28/02/2020 to 28/02/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	13.11%	23.05%	31.13%	51.31%	55.74%

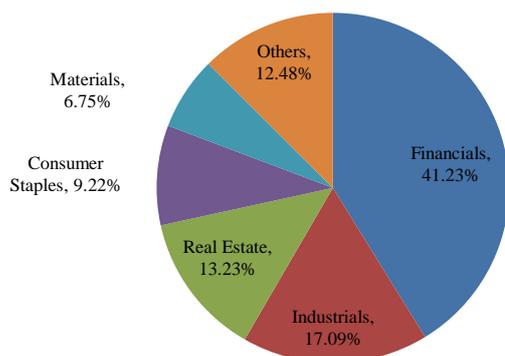
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	91.68%	93.55%	94.14%	79.25%	79.16%

Index Performance

	Performance (%)								Annualized Performance (%)		
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	35.92%	72.43%	-42.30%	-11.75%	-2.23%	-27.89%	-41.67%	45.11%	14.70%	13.21%	2.78%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	45,346	11.13%
2	SHB	Financials	24,020	5.90%
3	EIB	Financials	21,245	5.22%
4	LPB	Financials	20,503	5.03%
5	PNJ	Consumer Discretionary	20,179	4.95%
6	MSB	Financials	19,280	4.73%
7	GMD	Industrials	13,264	3.26%
8	VND	Financials	12,285	3.02%
9	OCB	Financials	12,243	3.01%
10	KDH	Real Estate	11,858	2.91%
	Total		200,222	49.16%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	9	167,945	41.23%
Industrials	18	69,627	17.09%
Real Estate	13	53,879	13.23%
Consumer Staples	8	37,548	9.22%
Materials	9	27,475	6.75%

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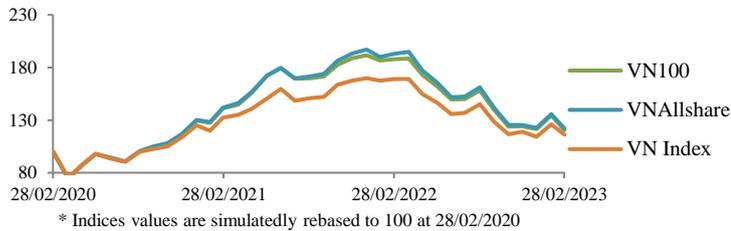


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,687,014
Free-float adjusted Market-Capitalization (Billion VND)	1,379,973
Average	13,800
Max	80,122
Min	367
Median	4,810
Weighted capitalization of largest company	5.81%
Weighted capitalization of top-10 companies	44.18%

Indices performance from 28/02/2020 to 28/02/2023



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	13.15%	21.15%	27.44%	44.10%	49.82%

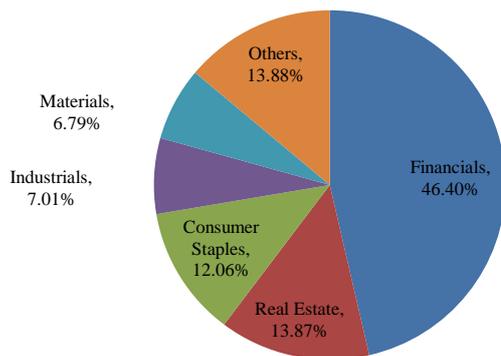
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.63%	99.03%	98.97%	94.47%	94.96%

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%	-10.35%	-2.95%	-23.78%	-35.75%	20.62%	-6.96%	6.45%	-1.43%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	80,122	5.81%
2	FPT	Information Technology	75,064	5.44%
3	ACB	Financials	70,048	5.08%
4	HPG	Materials	63,963	4.64%
5	VNM	Consumer Staples	63,117	4.57%
6	TCB	Financials	60,584	4.39%
7	MSN	Consumer Staples	52,535	3.81%
8	VIC	Real Estate	50,153	3.63%
9	VCB	Financials	48,674	3.53%
10	SSB	Financials	45,346	3.29%
	Total		609,606	44.18%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	22	640,251	46.40%
Real Estate	19	191,364	13.87%
Consumer Staples	11	166,462	12.06%
Industrials	19	96,707	7.01%
Materials	11	93,669	6.79%

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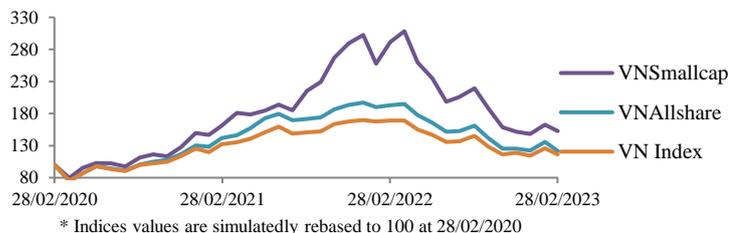
Index Characteristics

Number of Constituents	228
Full Market-Capitalization (Billion VND)	224,705
Free-float adjusted Market-Capitalization (Billion VND)	115,447
Average	506
Max	3,825
Min	14
Median	292
Weighted capitalization of largest company	3.31%
Weighted capitalization of top-10 companies	22.72%

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 28/02/2020 to 28/02/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	11.26%	21.55%	30.72%	44.46%	46.85%

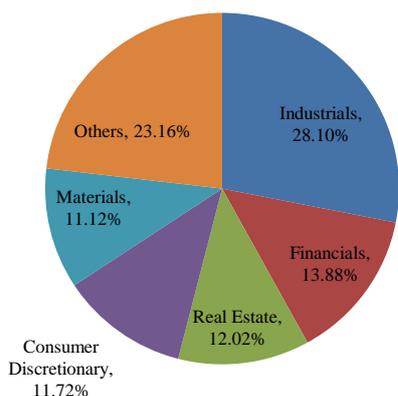
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	83.97%	88.52%	88.54%	83.48%	79.82%

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%	-6.31%	0.54%	-30.55%	-47.72%	52.51%	21.54%	15.11%	3.98%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIX	Financials	3,825	3.31%
2	VSC	Industrials	3,632	3.15%
3	HDC	Real Estate	2,765	2.40%
4	DBD	Health Care	2,685	2.33%
5	EVF		2,615	2.26%
6	TDM	Utilities	2,576	2.23%
7	HHV		2,441	2.11%
8	LCG	Industrials	1,954	1.69%
9	FTS	Financials	1,915	1.66%
10	HAH	Industrials	1,823	1.58%
	Total		26,231	22.72%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	68	32,442	28.10%
Financials	15	16,030	13.88%
Real Estate	24	13,875	12.02%
Consumer Discretionary	32	13,527	11.72%
Materials	42	12,833	11.12%

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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.

Industrial classification update of constituent stocks shall be made semi-annually on the same date as Review Date.

