

HOSE-Index Series

Data as at: 31 Mar 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

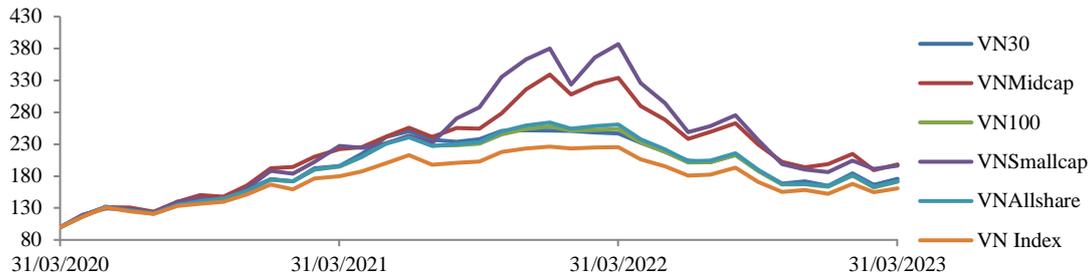
10% (Not applied for VNAllshare Sector)

Index Methodology

Free-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 31/03/2020 to 31/03/2023



* Indices values are simulatedly rebased to 100 at 31/03/2020

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%	5.24%	4.76%	-9.46%	-34.13%	71.90%	-5.06%	19.79%	-1.03%
VN30	20.73%	40.65%	-35.52%	5.79%	6.81%	-6.80%	-28.83%	75.79%	-6.89%	20.69%	-1.42%
VNMidcap	35.92%	72.43%	-42.30%	4.73%	-0.17%	-13.54%	-40.57%	98.41%	13.62%	25.66%	2.59%
VN100	20.69%	45.14%	-37.62%	5.46%	4.69%	-8.84%	-32.56%	71.10%	-6.37%	19.60%	-1.31%
VNSmallcap	37.64%	97.79%	-51.74%	2.63%	5.55%	-16.85%	-49.23%	96.38%	24.71%	25.23%	4.52%
VN-Index	14.19%	33.72%	-33.99%	3.90%	5.71%	-5.96%	-28.65%	60.69%	-9.35%	17.13%	-1.94%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	10.17%	21.03%	27.69%	40.64%	48.10%
VN30	10.53%	21.20%	27.20%	40.85%	49.36%
VNMidcap	10.59%	22.61%	31.26%	50.24%	55.91%
VN100	10.31%	21.20%	27.69%	42.39%	49.94%
VNSmallcap	9.49%	20.95%	30.54%	43.36%	47.04%
VN Index	9.25%	18.72%	25.18%	37.85%	46.24%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	98.72%	98.98%	98.99%	98.35%	97.99%
VN30	98.68%	98.85%	98.07%	97.41%	97.19%
VNMidcap	92.21%	93.63%	94.19%	78.86%	79.48%
VN100	98.85%	99.09%	98.99%	94.10%	95.02%
VNSmallcap	86.48%	88.27%	89.05%	83.34%	80.26%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	327	30	70	100	227
Full Market-Capitalization (Billion VND)	4,071,597	3,122,412	718,128	3,840,540	231,057
Free-float adjusted Market-Capitalization (Billion VND)	1,573,909	1,028,950	426,342	1,455,292	118,616
Average	4,813	34,298	6,091	14,553	523
Max	98,919	98,919	44,917	98,919	4,482
Min	13	2,480	345	345	13
Median	564	27,660	2,824	4,827	287
Weighted capitalization of largest company	6.28%	9.61%	10.54%	6.80%	3.78%
Weighted capitalization of top-10 companies	41.03%	62.76%	49.44%	44.37%	23.54%

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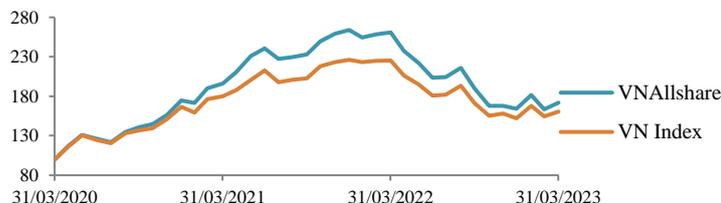
Index Characteristics

Number of Constituents	327
Full Market-Capitalization (Billion VND)	4,071,597
Free-float adjusted Market-Capitalization (Billion VND)	1,573,909
Average	4,813
Max	98,919
Min	13
Median	564
Weighted capitalization of largest company	6.28%
Weighted capitalization of top-10 companies	41.03%

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

Indices performance from 31/03/2020 to 31/03/2023



* Indices values are simulatedly rebased to 100 at 31/03/2020

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	10.17%	21.03%	27.69%	40.64%	48.10%

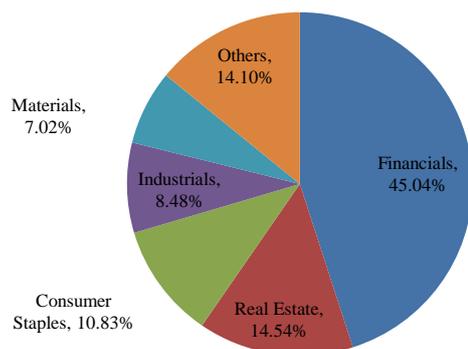
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.72%	98.98%	98.99%	98.35%	97.99%

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%	5.24%	4.76%	-9.46%	-34.13%	71.90%	-5.06%	19.79%	-1.03%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	98,919	6.28%
2	FPT	Information Technology	73,759	4.69%
3	ACB	Financials	71,770	4.56%
4	HPG	Materials	66,521	4.23%
5	TCB	Financials	64,814	4.12%
6	VNM	Consumer Staples	62,197	3.95%
7	VHM	Real Estate	56,062	3.56%
8	VIC	Real Estate	52,442	3.33%
9	MSN	Consumer Staples	49,845	3.17%
10	STB	Financials	49,393	3.14%
	Total		645,722	41.03%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	708,840	45.04%
Real Estate	43	228,799	14.54%
Consumer Staples	28	170,488	10.83%
Industrials	86	133,443	8.48%
Materials	53	110,487	7.02%

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

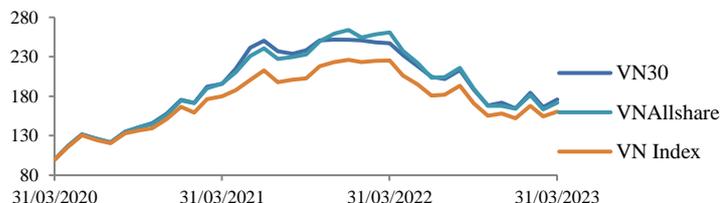
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,122,412
Free-float adjusted Market-Capitalization (Billion VND)	1,028,950
Average	34,298
Max	98,919
Min	2,480
Median	27,660
Weighted capitalization of largest company	9.61%
Weighted capitalization of top-10 companies	62.76%

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 31/03/2020 to 31/03/2023



* Indices values are simulatedly rebased to 100 at 31/03/2020

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	10.53%	21.20%	27.20%	40.85%	49.36%

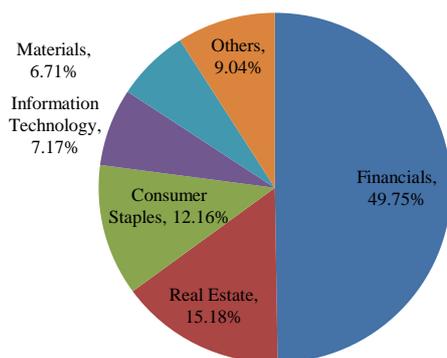
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	98.68%	98.85%	98.07%	97.41%	97.19%

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%	5.79%	6.81%	-6.80%	-28.83%	75.79%	-6.89%	20.69%	-1.42%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	98,919	9.61%
2	FPT	Information Technology	73,759	7.17%
3	ACB	Financials	71,770	6.98%
4	HPG	Materials	66,521	6.46%
5	TCB	Financials	64,814	6.30%
6	VNM	Consumer Staples	62,197	6.04%
7	VHM	Real Estate	56,062	5.45%
8	VIC	Real Estate	52,442	5.10%
9	MSN	Consumer Staples	49,845	4.84%
10	STB	Financials	49,393	4.80%
	Total		645,722	62.76%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	13	511,906	49.75%
Real Estate	6	156,194	15.18%
Consumer Staples	3	125,071	12.16%
Information Technology	1	73,759	7.17%
Materials	2	69,001	6.71%

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

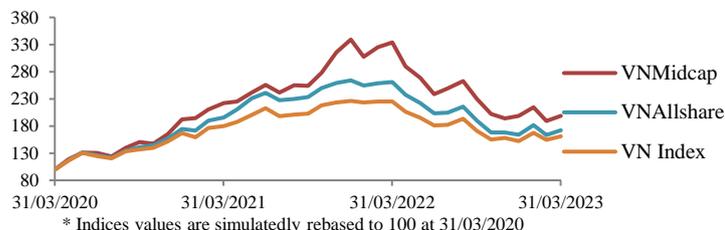
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	718,128
Free-float adjusted Market-Capitalization (Billion VND)	426,342
Average	6,091
Max	44,917
Min	345
Median	2,824
Weighted capitalization of largest company	10.54%
Weighted capitalization of top-10 companies	49.44%

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 31/03/2020 to 31/03/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	10.59%	22.61%	31.26%	50.24%	55.91%

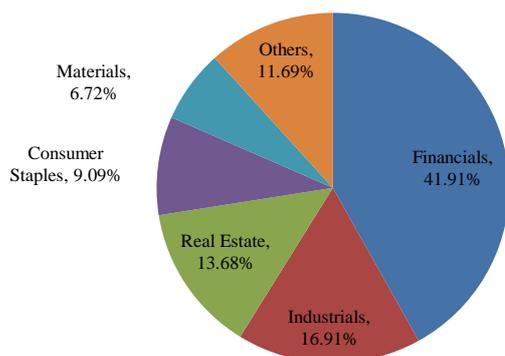
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	92.21%	93.63%	94.19%	78.86%	79.48%

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%	4.73%	-0.17%	-13.54%	-40.57%	98.41%	13.62%	25.66%	2.59%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	44,917	10.54%
2	SHB	Financials	26,375	6.19%
3	LPB	Financials	22,634	5.31%
4	EIB	Financials	22,307	5.23%
5	PNJ	Consumer Discretionary	20,389	4.78%
6	MSB	Financials	20,160	4.73%
7	VND	Financials	14,157	3.32%
8	GMD	Industrials	13,969	3.28%
9	KBC	Real Estate	13,030	3.06%
10	KDH	Real Estate	12,860	3.02%
	Total		210,798	49.44%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	9	178,673	41.91%
Industrials	18	72,086	16.91%
Real Estate	13	58,329	13.68%
Consumer Staples	8	38,774	9.09%
Materials	9	28,631	6.72%

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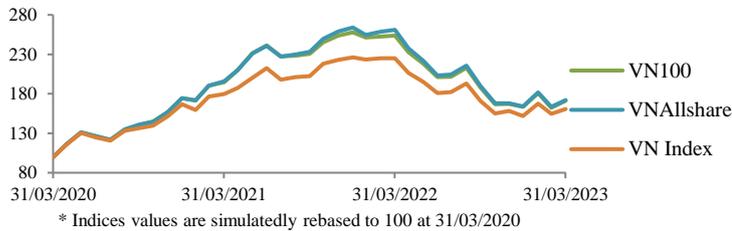


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,840,540
Free-float adjusted Market-Capitalization (Billion VND)	1,455,292
Average	14,553
Max	98,919
Min	345
Median	4,827
Weighted capitalization of largest company	6.80%
Weighted capitalization of top-10 companies	44.37%

Indices performance from 31/03/2020 to 31/03/2023



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	10.31%	21.20%	27.69%	42.39%	49.94%

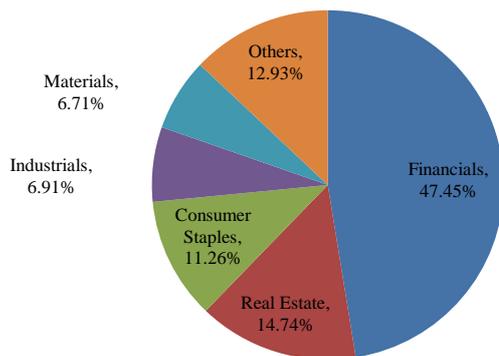
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.85%	99.09%	98.99%	94.10%	95.02%

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%	5.46%	4.69%	-8.84%	-32.56%	71.10%	-6.37%	19.60%	-1.31%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	98,919	6.80%
2	FPT	Information Technology	73,759	5.07%
3	ACB	Financials	71,770	4.93%
4	HPG	Materials	66,521	4.57%
5	TCB	Financials	64,814	4.45%
6	VNM	Consumer Staples	62,197	4.27%
7	VHM	Real Estate	56,062	3.85%
8	VIC	Real Estate	52,442	3.60%
9	MSN	Consumer Staples	49,845	3.43%
10	STB	Financials	49,393	3.39%
	Total		645,722	44.37%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	22	690,579	47.45%
Real Estate	19	214,523	14.74%
Consumer Staples	11	163,845	11.26%
Industrials	19	100,547	6.91%
Materials	11	97,632	6.71%

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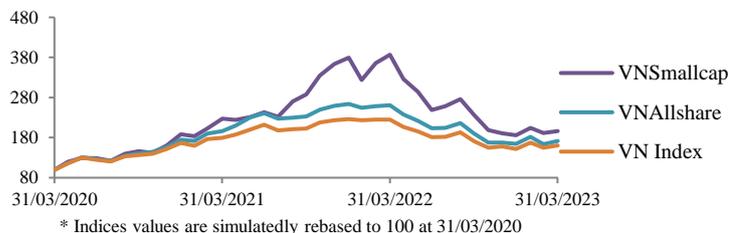
Index Characteristics

Number of Constituents	227
Full Market-Capitalization (Billion VND)	231,057
Free-float adjusted Market-Capitalization (Billion VND)	118,616
Average	523
Max	4,482
Min	13
Median	287
Weighted capitalization of largest company	3.78%
Weighted capitalization of top-10 companies	23.54%

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 31/03/2020 to 31/03/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	9.49%	20.95%	30.54%	43.36%	47.04%

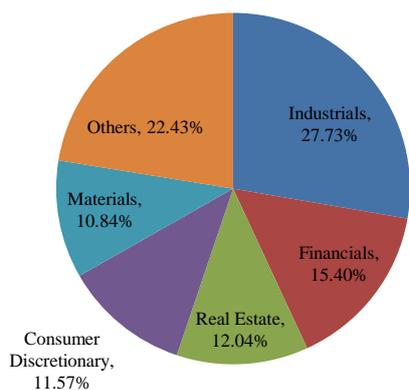
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	86.48%	88.27%	89.05%	83.34%	80.26%

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%	2.63%	5.55%	-16.85%	-49.23%	96.38%	24.71%	25.23%	4.52%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIX	Financials	4,482	3.78%
2	VSC	Industrials	3,577	3.02%
3	HDC	Real Estate	2,945	2.48%
4	FTS	Financials	2,741	2.31%
5	HHV		2,691	2.27%
6	TDM	Utilities	2,527	2.13%
7	EVF		2,438	2.06%
8	DBD	Health Care	2,437	2.05%
9	LCG	Industrials	2,159	1.82%
10	ORS	Financials	1,929	1.63%
	Total		27,926	23.54%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	67	32,895	27.73%
Financials	15	18,261	15.40%
Real Estate	24	14,276	12.04%
Consumer Discretionary	32	13,726	11.57%
Materials	42	12,855	10.84%

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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.

