

HOSE-Index Series

Data as at: 31 Dec 2021

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

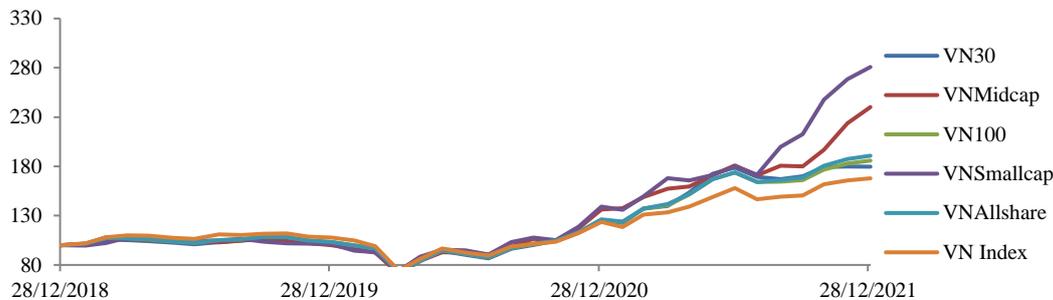
10%(Not applied for VNAllshare Sector)

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 28/12/2018 to 31/12/2021



* Indices values are simulatedly rebased to 100 at 28/12/2018

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	13.66%	3.40%	21.25%	1.85%	13.21%	9.65%	51.23%	90.78%	150.54%	24.03%	20.16%
VN30	14.10%	2.73%	20.73%	-0.12%	5.64%	0.44%	43.42%	79.62%	144.46%	21.56%	19.58%
VNMidcap	14.65%	1.82%	35.92%	7.40%	33.47%	32.60%	76.41%	140.14%	178.80%	33.91%	22.76%
VN100	13.23%	3.43%	20.69%	1.62%	11.82%	6.85%	47.94%	85.86%	148.39%	22.95%	19.96%
VNSmallcap	18.77%	1.72%	37.64%	4.57%	31.93%	55.99%	101.94%	180.80%	189.72%	41.08%	23.71%
VN-Index	10.27%	7.76%	14.19%	1.34%	11.64%	6.37%	35.73%	67.87%	125.35%	18.85%	17.64%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	7.00%	13.25%	21.87%	33.70%	40.93%
VN30	7.41%	13.73%	22.91%	35.07%	43.45%
VNMidcap	9.96%	15.69%	33.02%	40.87%	47.01%
VN100	7.15%	13.41%	25.33%	35.98%	43.25%
VNSmallcap	10.08%	15.65%	22.11%	31.28%	35.15%
VN Index	6.85%	12.85%	21.01%	32.81%	40.94%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	97.90%	98.88%	98.97%	97.85%	97.16%
VN30	88.25%	94.89%	96.62%	96.91%	96.57%
VNMidcap	80.61%	86.26%	58.88%	69.16%	71.63%
VN100	96.51%	98.32%	84.88%	91.96%	93.22%
VNSmallcap	61.27%	74.73%	79.81%	79.47%	75.85%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	292	30	70	100	192
Full Market-Capitalization (Billion VND)	5,298,464	3,982,419	969,052	4,951,471	346,993
Free-float adjusted Market-Capitalization (Billion VND)	2,169,542	1,463,039	530,828	1,993,866	175,676
Average	7,430	48,768	7,583	19,939	915
Max	126,657	126,657	35,438	126,657	7,719
Min	27	4,157	847	847	27
Median	937	39,990	4,784	7,178	502
Weighted capitalization of largest company	5.84%	8.66%	6.68%	6.35%	4.39%
Weighted capitalization of top-10 companies	42.98%	63.73%	46.84%	46.76%	29.45%

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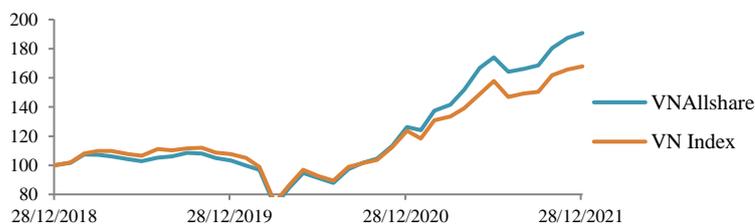
Index Characteristics

Number of Constituents	292
Full Market-Capitalization (Billion VND)	5,298,464
Free-float adjusted Market-Capitalization (Billion VND)	2,169,542
Average	7,430
Max	126,657
Min	27
Median	937
Weighted capitalization of largest company	5.84%
Weighted capitalization of top-10 companies	42.98%

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 28/12/2018 to 31/12/2021



* Indices values are simulatedly rebased to 100 at 28/12/2018

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	7.00%	13.25%	21.87%	33.70%	40.93%

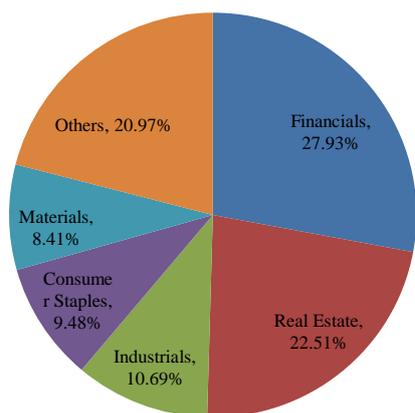
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	97.90%	98.88%	98.97%	97.85%	97.16%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	13.66%	3.40%	21.25%	1.85%	13.21%	9.65%	51.23%	90.78%	150.54%	24.03%	20.16%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	126,657	5.84%
2	HPG	Materials	114,149	5.26%
3	TCB	Financials	114,105	5.26%
4	VHM	Real Estate	107,117	4.94%
5	VPB	Financials	103,447	4.77%
6	MSN	Consumer Staples	80,749	3.72%
7	ACB		79,235	3.65%
8	VNM	Consumer Staples	72,229	3.33%
9	FPT	Information Technology	71,735	3.31%
10	MWG	Consumer Discretionary	62,975	2.90%
	Total		932,397	42.98%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	606,003	27.93%
Real Estate	38	488,407	22.51%
Industrials	79	231,970	10.69%
Consumer Staples	23	205,748	9.48%
Materials	45	182,391	8.41%

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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.

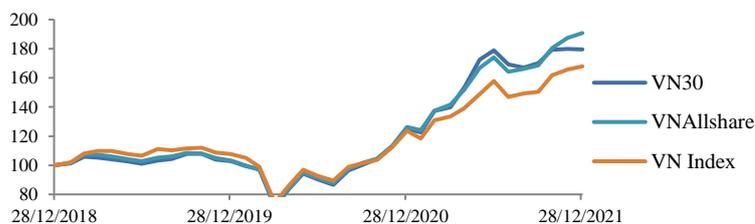
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,982,419
Free-float adjusted Market-Capitalization (Billion VND)	1,463,039
Average	48,768
Max	126,657
Min	4,157
Median	39,990
Weighted capitalization of largest company	8.66%
Weighted capitalization of top-10 companies	63.73%

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 28/12/2018 to 31/12/2021



* Indices values are simulatedly rebased to 100 at 28/12/2018

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	7.41%	13.73%	22.91%	35.07%	43.45%

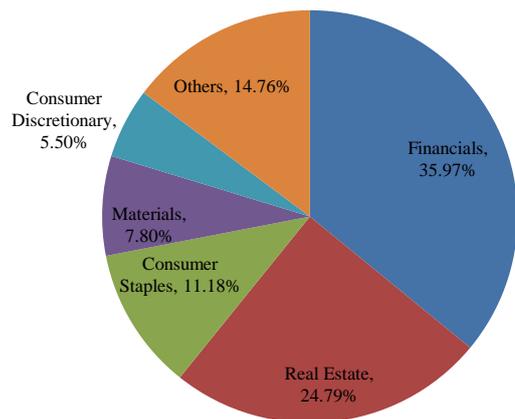
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	88.25%	94.89%	96.62%	96.91%	96.57%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	14.10%	2.73%	20.73%	-0.12%	5.64%	0.44%	43.42%	79.62%	144.46%	21.56%	19.58%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	126,657	8.66%
2	HPG	Materials	114,149	7.80%
3	TCB	Financials	114,105	7.80%
4	VHM	Real Estate	107,117	7.32%
5	VPB	Financials	103,447	7.07%
6	MSN	Consumer Staples	80,749	5.52%
7	ACB		79,235	5.42%
8	VNM	Consumer Staples	72,229	4.94%
9	FPT	Information Technology	71,735	4.90%
10	MWG	Consumer Discretionary	62,975	4.30%
Total			932,397	63.73%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	526,216	35.97%
Real Estate	6	362,695	24.79%
Consumer Staples	3	163,629	11.18%
Materials	1	114,149	7.80%
Consumer Discretionary	2	80,473	5.50%

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

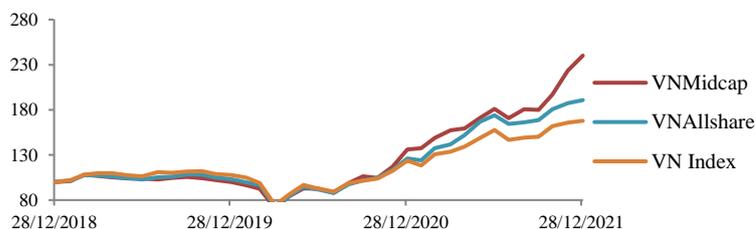
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	969,052
Free-float adjusted Market-Capitalization (Billion VND)	530,828
Average	7,583
Max	35,438
Min	847
Median	4,784
Weighted capitalization of largest company	6.68%
Weighted capitalization of top-10 companies	46.84%

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 28/12/2018 to 31/12/2021



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	9.96%	15.69%	33.02%	40.87%	47.01%

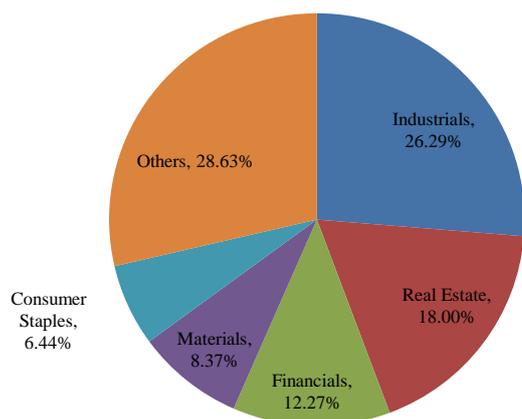
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	80.61%	86.26%	58.88%	69.16%	71.63%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	14.65%	1.82%	35.92%	7.40%	33.47%	32.60%	76.41%	140.14%	178.80%	33.91%	22.76%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	MSB		35,438	6.68%
2	EIB	Financials	35,217	6.63%
3	VIB		33,059	6.23%
4	KBC	Real Estate	25,981	4.89%
5	DIG	Industrials	24,170	4.55%
6	LPB		22,814	4.30%
7	GEX	Industrials	22,499	4.24%
8	DXG	Real Estate	17,732	3.34%
9	VCI	Financials	16,970	3.20%
10	HSG	Materials	14,765	2.78%
	Total		248,644	46.84%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	18	139,553	26.29%
Real Estate	11	95,555	18.00%
Financials	5	65,150	12.27%
Materials	9	44,437	8.37%
Consumer Staples	7	34,167	6.44%

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

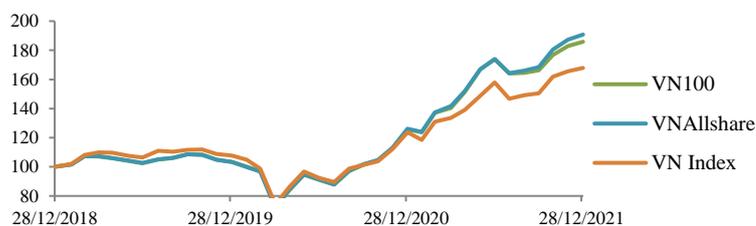
Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,951,471
Free-float adjusted Market-Capitalization (Billion VND)	1,993,866
Average	19,939
Max	126,657
Min	847
Median	7,178
Weighted capitalization of largest company	6.35%
Weighted capitalization of top-10 companies	46.76%

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 28/12/2018 to 31/12/2021



* Indices values are simulatedly rebased to 100 at 28/12/2018

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	7.15%	13.41%	25.33%	35.98%	43.25%

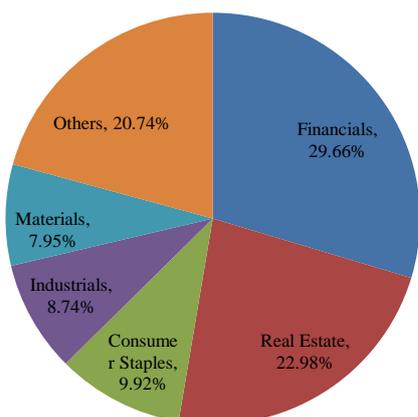
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	96.51%	98.32%	84.88%	91.96%	93.22%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	13.23%	3.43%	20.69%	1.62%	11.82%	6.85%	47.94%	85.86%	148.39%	22.95%	19.96%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	126,657	6.35%
2	HPG	Materials	114,149	5.73%
3	TCB	Financials	114,105	5.72%
4	VHM	Real Estate	107,117	5.37%
5	VPB	Financials	103,447	5.19%
6	MSN	Consumer Staples	80,749	4.05%
7	ACB		79,235	3.97%
8	VNM	Consumer Staples	72,229	3.62%
9	FPT	Information Technology	71,735	3.60%
10	MWG	Consumer Discretionary	62,975	3.16%
	Total		932,397	46.76%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	16	591,366	29.66%
Real Estate	17	458,249	22.98%
Consumer Staples	10	197,796	9.92%
Industrials	19	174,297	8.74%
Materials	10	158,586	7.95%

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VNSmallcap Index

Data as at: 31 Dec 2021

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

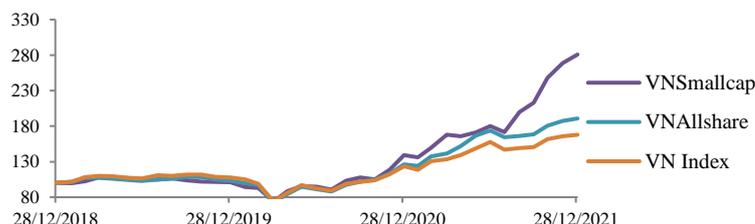
Index Characteristics

Number of Constituents	192
Full Market-Capitalization (Billion VND)	346,993
Free-float adjusted Market-Capitalization (Billion VND)	175,676
Average	915
Max	7,719
Min	27
Median	502
Weighted capitalization of largest company	4.39%
Weighted capitalization of top-10 companies	29.45%

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 28/12/2018 to 31/12/2021



* Indices values are simulatedly rebased to 100 at 28/12/2018

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	10.08%	15.65%	22.11%	31.28%	35.15%

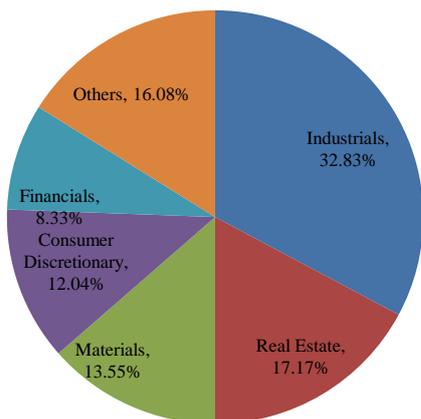
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	61.27%	74.73%	79.81%	79.47%	75.85%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2018	2019	2020	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	18.77%	1.72%	37.64%	4.57%	31.93%	55.99%	101.94%	180.80%	189.72%	41.08%	23.71%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	ROS	Industrials	7,719	4.39%
2	HDC	Real Estate	6,982	3.97%
3	DGW	Information Technology	6,572	3.74%
4	NKG	Materials	5,501	3.13%
5	LDG	Real Estate	4,633	2.64%
6	FTS	Financials	4,412	2.51%
7	FRT	Consumer Discretionary	4,353	2.48%
8	BCG	Industrials	4,267	2.43%
9	TVS	Financials	3,887	2.21%
10	LCG	Industrials	3,407	1.94%
	Total		51,733	29.45%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	57,673	32.83%
Real Estate	21	30,158	17.17%
Materials	35	23,806	13.55%
Consumer Discretionary	26	21,147	12.04%
Financials	7	14,637	8.33%

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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.

