

HOSE-Index Series

Data as at: 28 Jan 2022

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

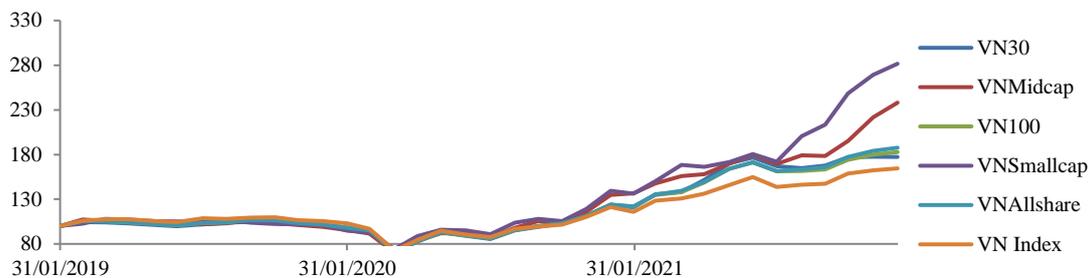
10%(Not applied for VNAllshare Sector)

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 31/01/2019 to 28/01/2022



* Indices values are simulatedly rebased to 100 at 31/01/2019

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	3.40%	21.25%	48.39%	-3.60%	1.90%	12.00%	48.30%	80.89%	135.98%	21.84%	18.73%
VN30	2.73%	20.73%	40.65%	-0.23%	-0.01%	5.87%	46.16%	76.92%	137.63%	20.95%	18.90%
VNMidcap	1.82%	35.92%	72.43%	-9.30%	10.56%	27.43%	58.27%	115.97%	146.23%	29.26%	19.75%
VN100	3.43%	20.69%	45.14%	-2.60%	2.35%	10.33%	46.41%	78.05%	135.85%	21.20%	18.72%
VNSmallcap	1.72%	37.64%	97.79%	-14.80%	-3.47%	39.51%	76.05%	139.97%	146.66%	33.88%	19.79%
VN-Index	7.76%	14.19%	33.72%	-1.29%	2.40%	12.89%	39.97%	62.41%	112.10%	17.54%	16.23%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	9.01%	11.59%	20.10%	34.17%	41.42%
VN30	8.66%	11.48%	20.85%	35.38%	43.80%
VNMidcap	13.80%	16.16%	32.74%	41.87%	47.96%
VN100	9.03%	11.66%	23.76%	36.40%	43.69%
VNSmallcap	14.14%	16.99%	22.25%	32.83%	36.56%
VN Index	8.49%	10.94%	19.19%	33.21%	41.30%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	98.29%	98.36%	98.74%	97.87%	97.22%
VN30	89.22%	91.98%	95.52%	96.81%	96.53%
VNMidcap	86.51%	85.41%	56.49%	69.96%	72.08%
VN100	97.52%	97.74%	82.60%	92.14%	93.35%
VNSmallcap	67.17%	66.62%	72.73%	78.15%	74.97%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	292	30	70	100	192
Full Market-Capitalization (Billion VND)	5,237,589	4,054,968	876,293	4,931,261	306,328
Free-float adjusted Market-Capitalization (Billion VND)	2,093,614	1,460,514	481,607	1,942,120	151,494
Average	7,170	48,684	6,880	19,421	789
Max	129,187	129,187	39,136	129,187	5,806
Min	20	4,038	692	692	20
Median	884	41,452	4,331	6,072	457
Weighted capitalization of largest company	6.17%	8.85%	8.13%	6.65%	3.83%
Weighted capitalization of top-10 companies	43.93%	62.97%	48.64%	47.36%	26.56%

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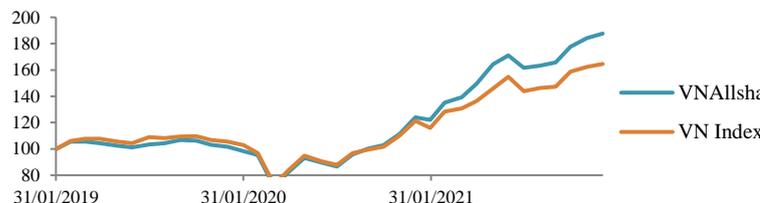
Index Characteristics

Number of Constituents	292
Full Market-Capitalization (Billion VND)	5,237,589
Free-float adjusted Market-Capitalization (Billion VND)	2,093,614
Average	7,170
Max	129,187
Min	20
Median	884
Weighted capitalization of largest company	6.17%
Weighted capitalization of top-10 companies	43.93%

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 31/01/2019 to 28/01/2022



* Indices values are simulatedly rebased to 100 at 31/01/2019

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	9.01%	11.59%	20.10%	34.17%	41.42%

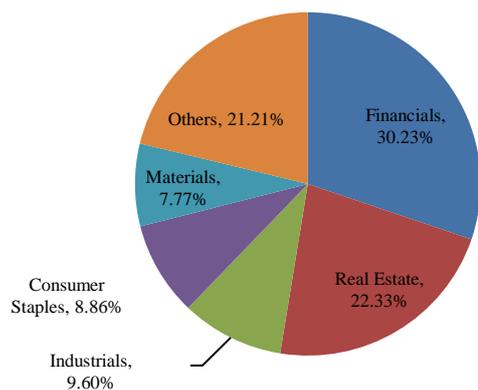
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.29%	98.36%	98.74%	97.87%	97.22%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	3.40%	21.25%	48.39%	-3.60%	1.90%	12.00%	48.30%	80.89%	135.98%	21.84%	18.73%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	129,187	6.17%
2	TCB	Financials	120,495	5.76%
3	VPB	Financials	105,903	5.06%
4	VHM	Real Estate	104,897	5.01%
5	HPG	Materials	103,817	4.96%
6	ACB		79,349	3.79%
7	MBB	Financials	70,031	3.34%
8	VNM	Consumer Staples	69,470	3.32%
9	FPT	Information Technology	69,036	3.30%
10	MSN	Consumer Staples	67,527	3.23%
Total			919,711	43.93%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	632,953	30.23%
Real Estate	38	467,512	22.33%
Industrials	79	200,970	9.60%
Consumer Staples	23	185,411	8.86%
Materials	45	162,746	7.77%

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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.

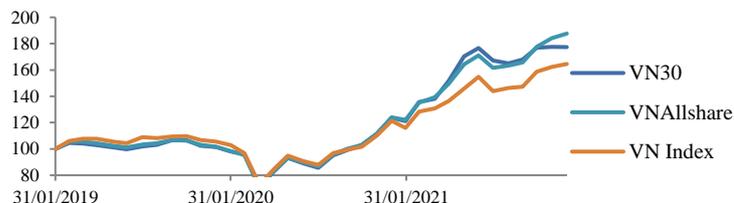
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	4,054,968
Free-float adjusted Market-Capitalization (Billion VND)	1,460,514
Average	48,684
Max	129,187
Min	4,038
Median	41,452
Weighted capitalization of largest company	8.85%
Weighted capitalization of top-10 companies	62.97%

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 31/01/2019 to 28/01/2022



* Indices values are simulatedly rebased to 100 at 31/01/2019

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	8.66%	11.48%	20.85%	35.38%	43.80%

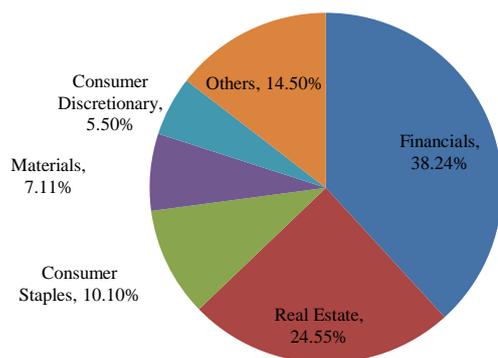
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	89.22%	91.98%	95.52%	96.81%	96.53%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	2.73%	20.73%	40.65%	-0.23%	-0.01%	5.87%	46.16%	76.92%	137.63%	20.95%	18.90%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	129,187	8.85%
2	TCB	Financials	120,495	8.25%
3	VPB	Financials	105,903	7.25%
4	VHM	Real Estate	104,897	7.18%
5	HPG	Materials	103,817	7.11%
6	ACB		79,349	5.43%
7	MBB	Financials	70,031	4.79%
8	VNM	Consumer Staples	69,470	4.76%
9	FPT	Information Technology	69,036	4.73%
10	MSN	Consumer Staples	67,527	4.62%
Total			919,711	62.97%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	558,451	38.24%
Real Estate	6	358,628	24.55%
Consumer Staples	3	147,486	10.10%
Materials	1	103,817	7.11%
Consumer Discretionary	2	80,316	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.

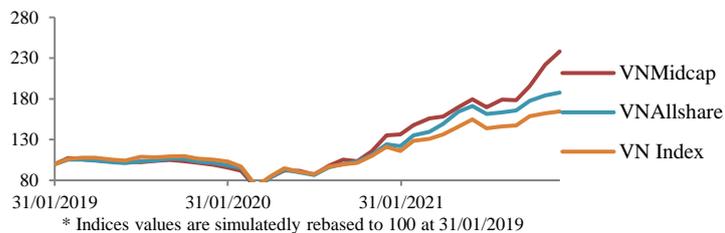
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	876,293
Free-float adjusted Market-Capitalization (Billion VND)	481,607
Average	6,880
Max	39,136
Min	692
Median	4,331
Weighted capitalization of largest company	8.13%
Weighted capitalization of top-10 companies	48.64%

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 31/01/2019 to 28/01/2022



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	13.80%	16.16%	32.74%	41.87%	47.96%

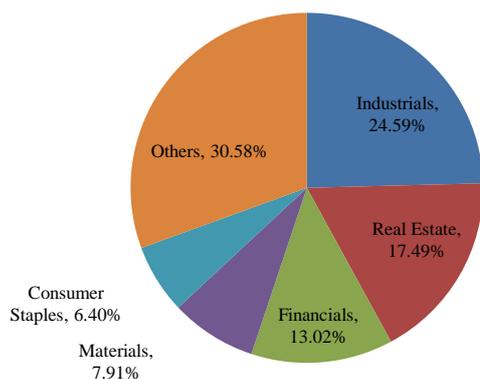
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	86.51%	85.41%	56.49%	69.96%	72.08%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	1.82%	35.92%	72.43%	-9.30%	10.56%	27.43%	58.27%	115.97%	146.23%	29.26%	19.75%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	EIB	Financials	39,136	8.13%
2	VIB		33,233	6.90%
3	MSB		33,177	6.89%
4	LPB		25,576	5.31%
5	KBC	Real Estate	22,947	4.76%
6	GEX	Industrials	19,593	4.07%
7	DIG	Industrials	18,396	3.82%
8	DXG	Real Estate	17,149	3.56%
9	VCI	Financials	13,054	2.71%
10	HSG	Materials	11,982	2.49%
	Total		234,244	48.64%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	18	118,411	24.59%
Real Estate	11	84,241	17.49%
Financials	5	62,714	13.02%
Materials	9	38,105	7.91%
Consumer Staples	7	30,839	6.40%

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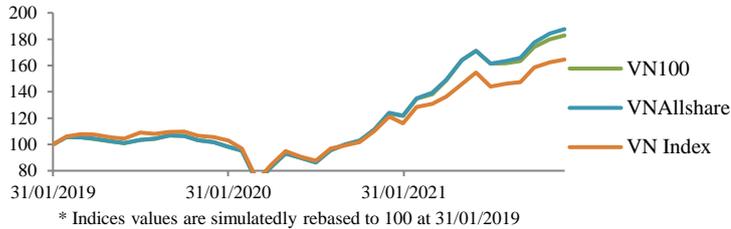


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	4,931,261
Free-float adjusted Market-Capitalization (Billion VND)	1,942,120
Average	19,421
Max	129,187
Min	692
Median	6,072
Weighted capitalization of largest company	6.65%
Weighted capitalization of top-10 companies	47.36%

Indices performance from 31/01/2019 to 28/01/2022



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	9.03%	11.66%	23.76%	36.40%	43.69%

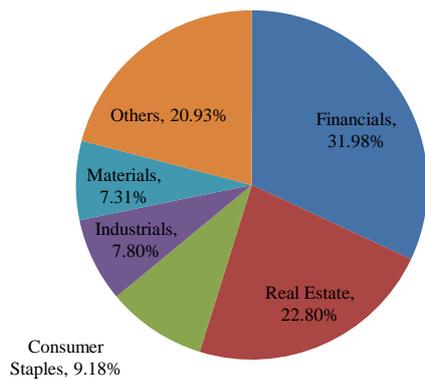
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	97.52%	97.74%	82.60%	92.14%	93.35%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	3.43%	20.69%	45.14%	-2.60%	2.35%	10.33%	46.41%	78.05%	135.85%	21.20%	18.72%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	129,187	6.65%
2	TCB	Financials	120,495	6.20%
3	VPB	Financials	105,903	5.45%
4	VHM	Real Estate	104,897	5.40%
5	HPG	Materials	103,817	5.35%
6	ACB		79,349	4.09%
7	MBB	Financials	70,031	3.61%
8	VNM	Consumer Staples	69,470	3.58%
9	FPT	Information Technology	69,036	3.55%
10	MSN	Consumer Staples	67,527	3.48%
	Total		919,711	47.36%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	16	621,165	31.98%
Real Estate	17	442,869	22.80%
Consumer Staples	10	178,325	9.18%
Industrials	19	151,422	7.80%
Materials	10	141,921	7.31%

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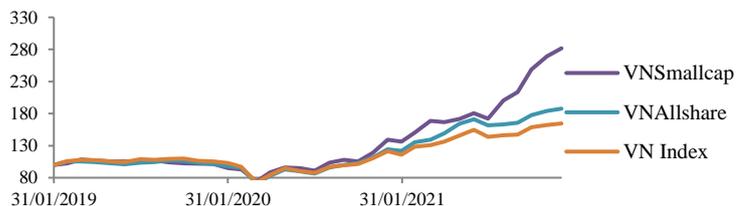
Index Characteristics

Number of Constituents	192
Full Market-Capitalization (Billion VND)	306,328
Free-float adjusted Market-Capitalization (Billion VND)	151,494
Average	789
Max	5,806
Min	20
Median	457
Weighted capitalization of largest company	3.83%
Weighted capitalization of top-10 companies	26.56%

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 31/01/2019 to 28/01/2022



* Indices values are simulatedly rebased to 100 at 31/01/2019

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	14.14%	16.99%	22.25%	32.83%	36.56%

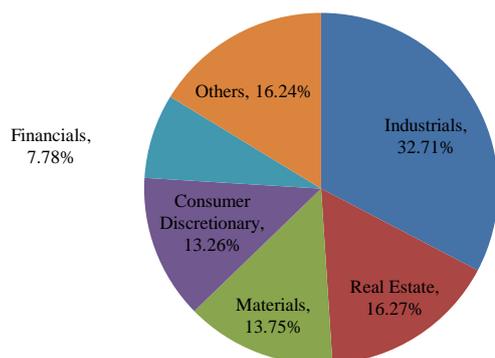
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	67.17%	66.62%	72.73%	78.15%	74.97%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2019	2020	2021	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	1.72%	37.64%	97.79%	-14.80%	-3.47%	39.51%	76.05%	139.97%	146.66%	33.88%	19.79%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	HDC	Real Estate	5,806	3.83%
2	DGW	Information Technology	5,569	3.68%
3	NKG	Materials	4,458	2.94%
4	ROS	Industrials	4,024	2.66%
5	BCG	Industrials	3,874	2.56%
6	FRT	Consumer Discretionary	3,810	2.51%
7	FTS	Financials	3,660	2.42%
8	LDG	Real Estate	3,254	2.15%
9	IJC	Industrials	2,985	1.97%
10	LCG	Industrials	2,795	1.84%
	Total		40,235	26.56%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	49,548	32.71%
Real Estate	21	24,643	16.27%
Materials	35	20,825	13.75%
Consumer Discretionary	26	20,082	13.26%
Financials	7	11,788	7.78%

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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.

