

HOSE-Index Series

Data as at: 30 Sep 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

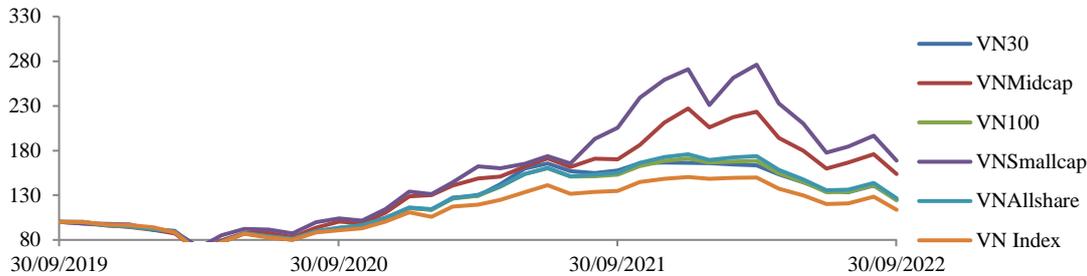
10%(Not applied for VNAllshare Sector)

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 30/09/2019 to 30/09/2022



* Indices values are simulatedly rebased to 100 at 30/09/2019

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%	-12.03%	-6.60%	-27.25%	-18.56%	26.49%	42.98%	8.15%	7.41%
VN30	2.73%	20.73%	40.65%	-11.48%	-7.76%	-23.63%	-20.76%	24.83%	45.32%	7.67%	7.76%
VNMidcap	1.82%	35.92%	72.43%	-12.65%	-3.77%	-31.26%	-9.69%	53.66%	45.01%	15.40%	7.72%
VN100	3.43%	20.69%	45.14%	-11.83%	-6.73%	-26.02%	-18.61%	24.56%	42.83%	7.59%	7.39%
VNSmallcap	1.72%	37.64%	97.79%	-14.29%	-5.08%	-38.94%	-17.95%	68.60%	47.82%	19.02%	8.13%
VN-Index	7.76%	14.19%	33.72%	-11.59%	-5.47%	-24.13%	-15.64%	13.60%	40.74%	4.34%	7.07%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	8.33%	18.05%	21.27%	38.08%	44.98%
VN30	7.51%	17.09%	20.36%	38.64%	46.64%
VNMidcap	10.88%	21.63%	26.83%	47.01%	52.47%
VN100	8.19%	17.86%	21.13%	39.95%	46.98%
VNSmallcap	11.05%	22.23%	28.02%	40.17%	43.04%
VN Index	8.18%	16.87%	19.95%	36.48%	44.47%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	98.53%	99.05%	98.82%	98.21%	97.74%
VN30	96.60%	97.33%	95.53%	96.98%	96.90%
VNMidcap	92.11%	94.87%	91.86%	75.91%	76.25%
VN100	98.46%	98.97%	98.57%	93.42%	94.39%
VNSmallcap	89.06%	90.41%	82.60%	81.61%	77.36%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	325	30	70	100	225
Full Market-Capitalization (Billion VND)	4,216,177	3,126,336	815,140	3,941,476	274,701
Free-float adjusted Market-Capitalization (Billion VND)	1,722,909	1,113,750	474,119	1,587,869	135,040
Average	5,301	37,125	6,773	15,879	600
Max	84,019	84,019	48,492	84,019	4,776
Min	17	3,344	455	455	17
Median	675	31,875	3,741	5,688	339
Weighted capitalization of largest company	4.88%	7.54%	10.23%	5.29%	3.54%
Weighted capitalization of top-10 companies	39.86%	61.65%	47.64%	43.25%	22.63%

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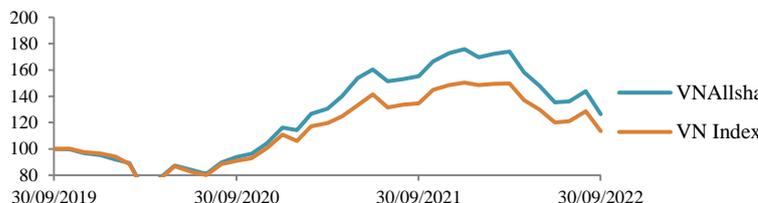
Index Characteristics

Number of Constituents	325
Full Market-Capitalization (Billion VND)	4,216,177
Free-float adjusted Market-Capitalization (Billion VND)	1,722,909
Average	5,301
Max	84,019
Min	17
Median	675
Weighted capitalization of largest company	4.88%
Weighted capitalization of top-10 companies	325

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 30/09/2019 to 30/09/2022



* Indices values are simulatedly rebased to 100 at 30/09/2019

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	8.33%	18.05%	21.27%	38.08%	44.98%

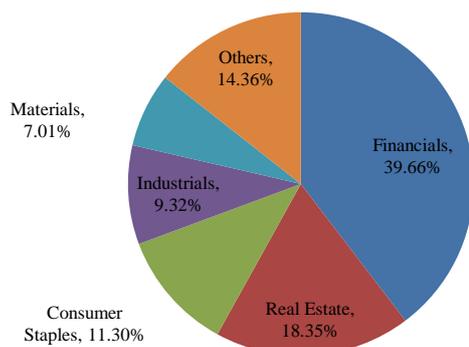
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.53%	99.05%	98.82%	98.21%	97.74%

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%	-12.03%	-6.60%	-27.25%	-18.56%	26.49%	42.98%	8.15%	7.41%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	84,019	4.88%
2	FPT	Information Technology	75,064	4.36%
3	TCB	Financials	74,168	4.30%
4	HPG	Materials	67,800	3.94%
5	VHM	Real Estate	66,230	3.84%
6	NVL	Real Estate	66,216	3.84%
7	MWG	Consumer Discretionary	65,582	3.81%
8	ACB	Financials	63,732	3.70%
9	MSN	Consumer Staples	63,427	3.68%
10	VNM	Consumer Staples	60,442	3.51%
	Total		686,681	39.86%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	683,336	39.66%
Real Estate	43	316,193	18.35%
Consumer Staples	29	194,721	11.30%
Industrials	87	160,504	9.32%
Materials	52	120,810	7.01%

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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.

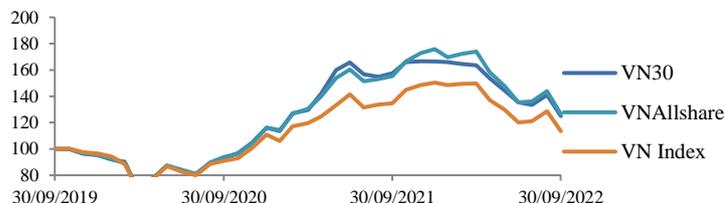
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,126,336
Free-float adjusted Market-Capitalization (Billion VND)	1,113,750
Average	37,125
Max	84,019
Min	3,344
Median	31,875
Weighted capitalization of largest company	7.54%
Weighted capitalization of top-10 companies	61.65%

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 30/09/2019 to 30/09/2022



* Indices values are simulatedly rebased to 100 at 30/09/2019

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	7.51%	17.09%	20.36%	38.64%	46.64%

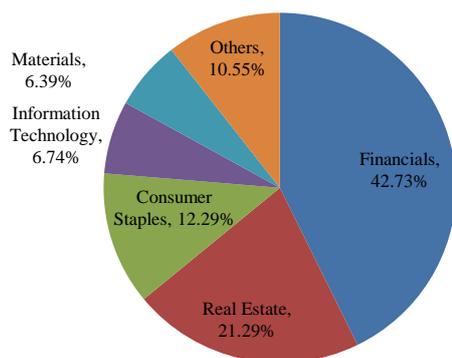
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	96.60%	97.33%	95.53%	96.98%	96.90%

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%	-11.48%	-7.76%	-23.63%	-20.76%	24.83%	45.32%	7.67%	7.76%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	84,019	7.54%
2	FPT	Information Technology	75,064	6.74%
3	TCB	Financials	74,168	6.66%
4	HPG	Materials	67,800	6.09%
5	VHM	Real Estate	66,230	5.95%
6	NVL	Real Estate	66,216	5.95%
7	MWG	Consumer Discretionary	65,582	5.89%
8	ACB	Financials	63,732	5.72%
9	MSN	Consumer Staples	63,427	5.69%
10	VNM	Consumer Staples	60,442	5.43%
	Total		686,681	61.65%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	13	475,935	42.73%
Real Estate	6	237,136	21.29%
Consumer Staples	3	136,919	12.29%
Information Technology	1	75,064	6.74%
Materials	2	71,144	6.39%

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

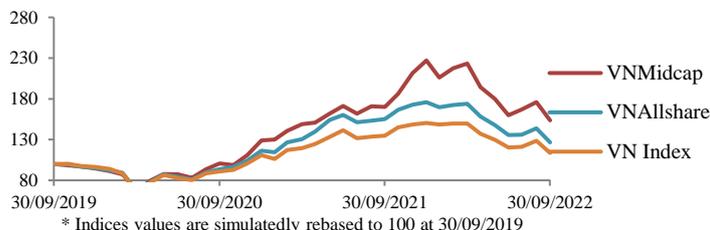
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	815,140
Free-float adjusted Market-Capitalization (Billion VND)	474,119
Average	6,773
Max	48,492
Min	455
Median	3,741
Weighted capitalization of largest company	10.23%
Weighted capitalization of top-10 companies	47.64%

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 30/09/2019 to 30/09/2022



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	10.88%	21.63%	26.83%	47.01%	52.47%

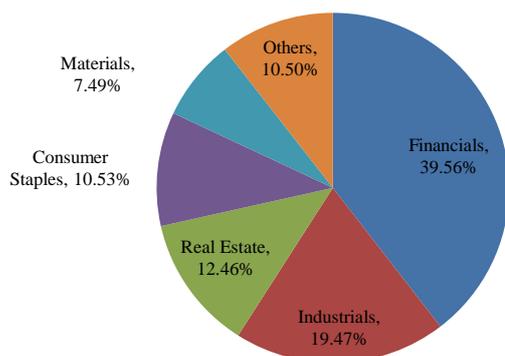
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	92.11%	94.87%	91.86%	75.91%	76.25%

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%	-12.65%	-3.77%	-31.26%	-9.69%	53.66%	45.01%	15.40%	7.72%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	SSB	Financials	48,492	10.23%
2	EIB	Financials	31,535	6.65%
3	SHB	Financials	26,562	5.60%
4	PNJ	Consumer Discretionary	22,374	4.72%
5	MSB	Financials	21,488	4.53%
6	DGC	Consumer Staples	17,285	3.65%
7	LPB	Financials	16,487	3.48%
8	VND	Financials	15,984	3.37%
9	KBC	Real Estate	13,356	2.82%
10	REE	Industrials	12,315	2.60%
	Total		225,878	47.64%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	10	187,560	39.56%
Industrials	19	92,309	19.47%
Real Estate	12	59,063	12.46%
Consumer Staples	8	49,909	10.53%
Materials	10	35,491	7.49%

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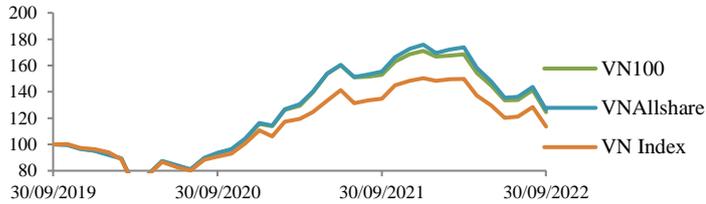


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,941,476
Free-float adjusted Market-Capitalization (Billion VND)	1,587,869
Average	15,879
Max	84,019
Min	455
Median	5,688
Weighted capitalization of largest company	5.29%
Weighted capitalization of top-10 companies	43.25%

Indices performance from 30/09/2019 to 30/09/2022



* Indices values are simulatedly rebased to 100 at 30/09/2019

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	8.19%	17.86%	21.13%	39.95%	46.98%

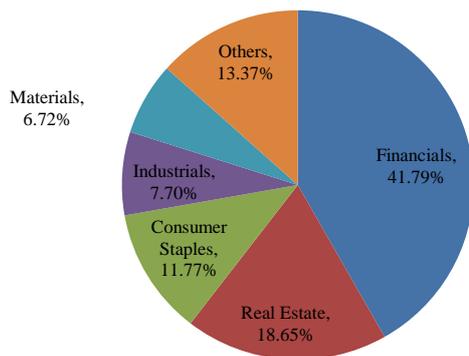
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.46%	98.97%	98.57%	93.42%	94.39%

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%	-11.83%	-6.73%	-26.02%	-18.61%	24.56%	42.83%	7.59%	7.39%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	84,019	5.29%
2	FPT	Information Technology	75,064	4.73%
3	TCB	Financials	74,168	4.67%
4	HPG	Materials	67,800	4.27%
5	VHM	Real Estate	66,230	4.17%
6	NVL	Real Estate	66,216	4.17%
7	MWG	Consumer Discretionary	65,582	4.13%
8	ACB	Financials	63,732	4.01%
9	MSN	Consumer Staples	63,427	3.99%
10	VNM	Consumer Staples	60,442	3.81%
	Total		686,681	43.25%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	23	663,495	41.79%
Real Estate	18	296,199	18.65%
Consumer Staples	11	186,827	11.77%
Industrials	20	122,342	7.70%
Materials	12	106,635	6.72%

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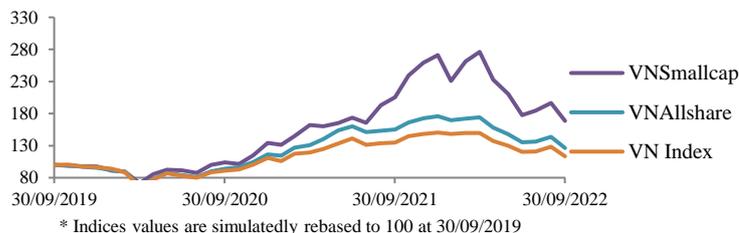
Index Characteristics

Number of Constituents	225
Full Market-Capitalization (Billion VND)	274,701
Free-float adjusted Market-Capitalization (Billion VND)	135,040
Average	600
Max	4,776
Min	17
Median	339
Weighted capitalization of largest company	3.54%
Weighted capitalization of top-10 companies	22.63%

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 30/09/2019 to 30/09/2022



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	11.05%	22.23%	28.02%	40.17%	43.04%

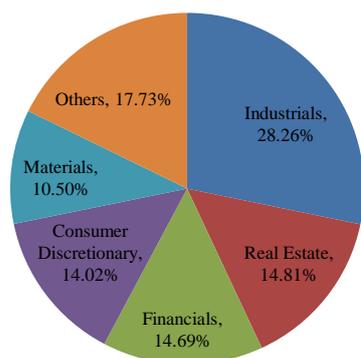
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	89.06%	90.41%	82.60%	81.61%	77.36%

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%	-14.29%	-5.08%	-38.94%	-17.95%	68.60%	47.82%	19.02%	8.13%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FRT	Consumer Discretionary	4,776	3.54%
2	VIX	Financials	4,279	3.17%
3	HDC	Real Estate	3,498	2.59%
4	FTS	Financials	3,345	2.48%
5	TDM	Utilities	2,891	2.14%
6	VSC	Industrials	2,786	2.06%
7	DBD	Health Care	2,512	1.86%
8	TVS	Financials	2,206	1.63%
9	ORS	Financials	2,142	1.59%
10	HAH	Industrials	2,126	1.57%
	Total		30,561	22.63%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	67	38,163	28.26%
Real Estate	25	19,994	14.81%
Financials	14	19,841	14.69%
Consumer Discretionary	34	18,928	14.02%
Materials	40	14,175	10.50%

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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.

