

HOSE-Index Series

Data as at: 31 Jan 2018

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)

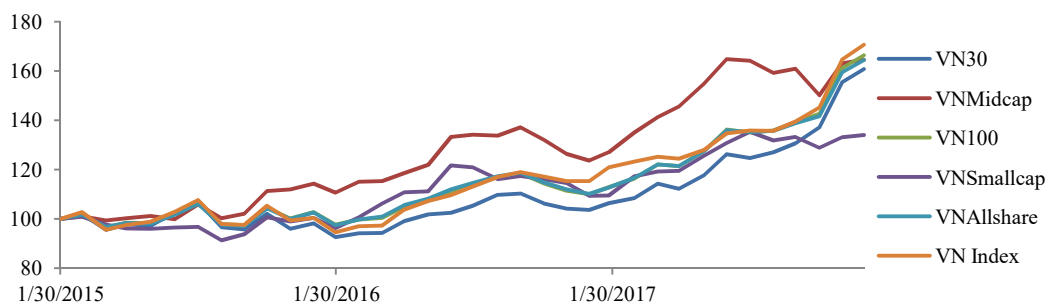
Index Methodology

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 30/01/2015 to 31/01/2018



* Indices values are simulatedly rebased to 100 at 30/01/2015

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	9.45%	4.21%	7.46%	10.22%	27.94%	34.10%	60.73%	81.24%	112.73%	21.92%	16.30%
VN30	7.02%	-1.01%	5.48%	12.34%	31.78%	44.91%	69.96%	80.68%	94.31%	21.80%	14.21%
VNMidcap	20.42%	17.19%	8.24%	6.76%	17.02%	7.01%	38.37%	75.74%	170.27%	20.68%	22.00%
VN100	8.49%	4.38%	7.00%	10.82%	29.37%	36.59%	63.49%	84.42%	112.27%	22.63%	16.25%
VNSmallcap	26.64%	2.18%	8.94%	2.11%	6.20%	1.15%	25.03%	36.84%	115.70%	11.02%	16.62%
VN Index	8.12%	6.13%	14.82%	12.81%	32.62%	41.71%	59.24%	92.54%	131.43%	24.41%	18.27%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	7.34%	8.63%	10.79%	21.53%	31.12%
VN30	8.53%	9.84%	12.37%	24.24%	33.85%
VNMidcap	6.48%	8.41%	11.07%	20.69%	30.73%
VN100	7.61%	8.92%	11.15%	22.16%	31.70%
VNSmallcap	5.20%	7.36%	9.61%	19.27%	31.59%
VN Index	7.93%	9.20%	10.86%	24.42%	33.95%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	95.72%	94.59%	91.65%	93.03%	93.91%
VN30	96.33%	95.22%	92.05%	92.83%	93.80%
VNMidcap	58.70%	59.37%	55.90%	74.22%	77.38%
VN100	96.02%	94.71%	91.84%	93.13%	94.07%
VNSmallcap	47.22%	49.72%	48.17%	66.71%	70.36%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	234	30	70	100	134
Full Market-Capitalization (Billion VND)	2,157,847	1,843,616	239,806	2,083,422	74,425
Free-float adjusted Market-Capitalization (Billion VND)	718,672	564,925	115,744	680,669	38,002
Average	3,071	18,831	1,653	6,807	284
Max	136,234	136,234	10,367	136,234	1,905
Min	15	2,893	279	279	15
Median	485	8,365	1,178	1,823	188
Weighted capitalization of largest company	18.96%	24.12%	8.96%	20.01%	5.01%
Weighted capitalization of top-10 companies	59.93%	76.24%	40.46%	63.27%	26.13%

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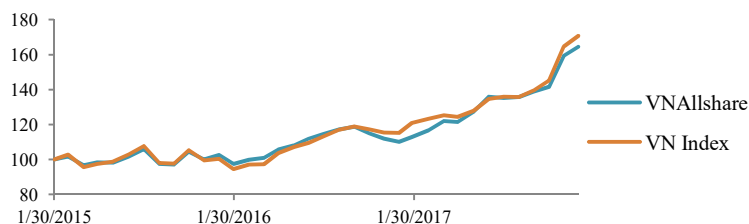
Index Characteristics

Number of Constituents	234
Full Market-Capitalization (Billion VND)	2,157,847
Free-float adjusted Market-Capitalization (Billion VND)	718,672
Average	3,071
Max	136,234
Min	15
Median	485
Weighted capitalization of largest company	18.96%
Weighted capitalization of top-10 companies	59.93%

Information

Base Date: 24/01/2014
Base Value: 560.19
Availability: Price and Total Return
Frequency:
 - VNAllshare: Once per minute.
 - VNAllshareTRI: End of day.
Capping limit: 10%
Calculation Method: Free-float adjusted market-capitalization weighted index.
Currency: VND

Indices performance from 30/01/2015 to 31/01/2018



* Indices values are simulatedly rebased to 100 at 30/01/2015

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	7.34%	8.63%	10.79%	21.53%	31.12%

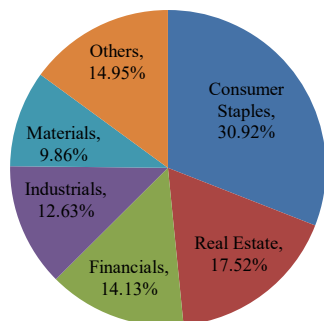
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	95.72%	94.59%	91.65%	93.03%	93.91%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	9.45%	4.21%	7.46%	10.22%	27.94%	34.10%	60.73%	81.24%	112.73%	21.92%	16.30%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	136,234	18.96%
2	VIC	Real Estate	71,363	9.93%
3	HPG	Materials	42,640	5.93%
4	MSN	Consumer Staples	39,628	5.51%
5	MWG	Consumer Discretionary	26,195	3.64%
6	MBB	Financials	25,363	3.53%
7	FPT	Information Technology	24,251	3.37%
8	SAB	Consumer Staples	23,981	3.34%
9	ROS	Industrials	21,486	2.99%
10	VCB	Financials	19,536	2.72%
	Tổng cộng		430,676	59.93%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Consumer Staples	22	222,221	30.92%
Real Estate	32	125,887	17.52%
Financials	15	101,534	14.13%
Industrials	69	90,736	12.63%
Materials	40	70,862	9.86%

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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.

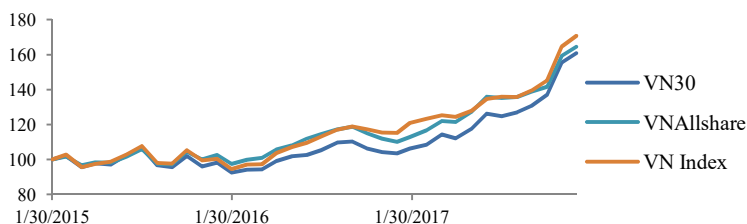
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	1,843,616
Free-float adjusted Market-Capitalization (Billion VND)	564,925
Average	18,831
Max	136,234
Min	2,893
Median	8,365
Weighted capitalization of largest company	24.12%
Weighted capitalization of top-10 companies	76.24%

Information

Base Date: 02/01/2009
Base Value: 313.34
Availability: Price and Total Return
Frequency:
 - VN30: Once per minute.
 - VN30TRI: End of day.
Capping limit: 10%
Calculation Method: Free-float adjusted market-capitalization weighted index.
Currency: VND

Indices performance from 30/01/2015 to 31/01/2018



* Indices values are simulatedly rebased to 100 at 30/01/2015

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	8.53%	9.84%	12.37%	24.24%	33.85%

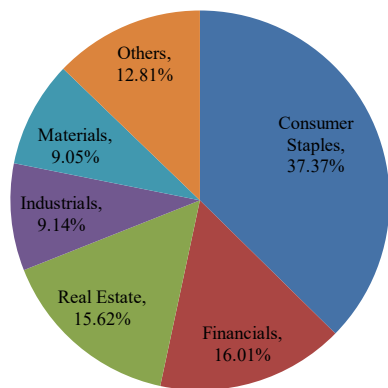
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	96.33%	95.22%	92.05%	92.83%	93.80%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2013	2014	2015	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	7.02%	-1.01%	5.48%	12.34%	31.78%	44.91%	69.96%	80.68%	94.31%	21.80%	14.21%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	136,234	24.12%
2	VIC	Real Estate	71,363	12.63%
3	HPG	Materials	42,640	7.55%
4	MSN	Consumer Staples	39,628	7.01%
5	MWG	Consumer Discretionary	26,195	4.64%
6	MBB	Financials	25,363	4.49%
7	FPT	Information Technology	24,251	4.29%
8	SAB	Consumer Staples	23,981	4.24%
9	ROS	Industrials	21,486	3.80%
10	VCB	Financials	19,536	3.46%
	Tổng cộng		430,676	76.24%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Consumer Staples	5	211,089	37.37%
Financials	7	90,423	16.01%
Real Estate	3	88,248	15.62%
Industrials	6	51,626	9.14%
Materials	3	51,151	9.05%

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

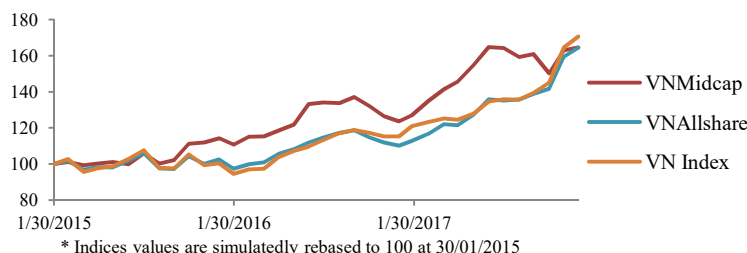
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	239,806
Free-float adjusted Market-Capitalization (Billion VND)	115,744
Average	1,653
Max	10,367
Min	279
Median	1,178
Weighted capitalization of largest company	8.96%
Weighted capitalization of top-10 companies	40.46%

Information

Base Date: 24/01/2014
Base Value: 560.19
Availability: Price and Total Return
Frequency:
 - VNMidcap: Once per minute.
 - VNMidcapTRI: End of day.
Capping limit: 10%
Calculation Method: Free-float adjusted market-capitalization weighted index.
Currency: VND

Indices performance from 30/01/2015 to 31/01/2018



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	6.48%	8.41%	11.07%	20.69%	30.73%

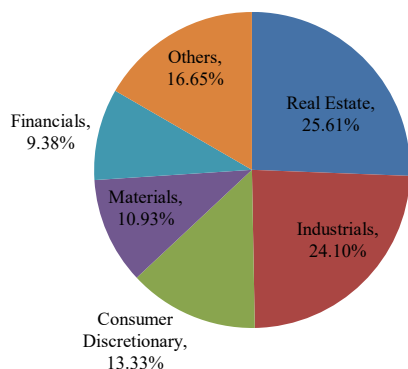
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	58.70%	59.37%	55.90%	74.22%	77.38%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	20.42%	17.19%	8.24%	6.76%	17.02%	7.01%	38.37%	75.74%	170.27%	20.68%	22.00%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	PNJ	Consumer Discretionary	10,367	8.96%
2	KDH	Real Estate	5,524	4.77%
3	DXG	Real Estate	4,896	4.23%
4	HBC	Industrials	4,612	3.98%
5	HAG	Financials	4,431	3.83%
6	TCH	Industrials	4,223	3.65%
7	FLC	Real Estate	3,563	3.08%
8	PDR	Real Estate	3,170	2.74%
9	HCM	Financials	3,115	2.69%
10	HNG	Consumer Staples	2,934	2.53%
	Tổng cộng		46,834	40.46%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	13	29,645	25.61%
Industrials	18	27,899	24.10%
Consumer Discretionary	6	15,428	13.33%
Materials	11	12,647	10.93%
Financials	6	10,855	9.38%

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

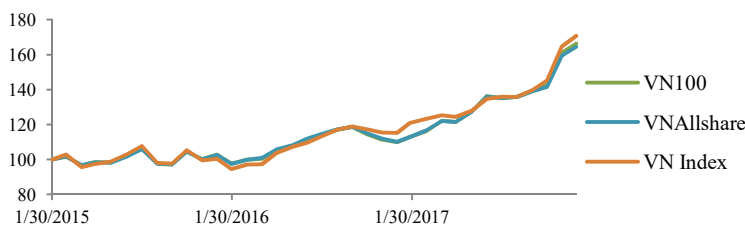
Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,083,422
Free-float adjusted Market-Capitalization (Billion VND)	680,669
Average	6,807
Max	136,234
Min	279
Median	1,823
Weighted capitalization of largest company	20.01%
Weighted capitalization of top-10 companies	63.27%

Information

Base Date: 24/01/2014
 Base Value: 560.19
 Availability: Price and Total Return
 Frequency:
 - VN100: Once per minute.
 - VN100TRI: End of day.
 Capping limit: 10%
 Calculation Method: Free-float adjusted market-capitalization weighted index.
 Currency: VND

Indices performance from 30/01/2015 to 31/01/2018



* Indices values are simulatedly rebased to 100 at 30/01/2015

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	7.61%	8.92%	11.15%	22.16%	31.70%

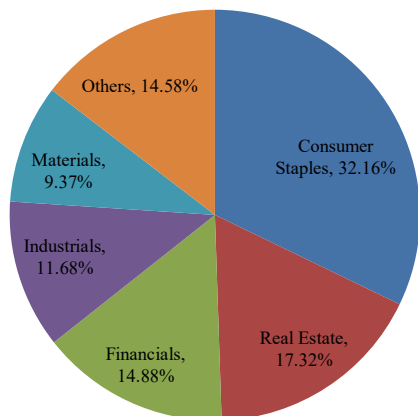
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	96.02%	94.71%	91.84%	93.13%	94.07%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	8.49%	4.38%	7.00%	10.82%	29.37%	36.59%	63.49%	84.42%	112.27%	22.63%	16.25%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VNM	Consumer Staples	136,234	20.01%
2	VIC	Real Estate	71,363	10.48%
3	HPG	Materials	42,640	6.26%
4	MSN	Consumer Staples	39,628	5.82%
5	MWG	Consumer Discretionary	26,195	3.85%
6	MBB	Financials	25,363	3.73%
7	FPT	Information Technology	24,251	3.56%
8	SAB	Consumer Staples	23,981	3.52%
9	ROS	Industrials	21,486	3.16%
10	VCB	Financials	19,536	2.87%
	Tổng cộng		430,676	63.27%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Consumer Staples	10	218,925	32.16%
Real Estate	16	117,893	17.32%
Financials	13	101,278	14.88%
Industrials	24	79,524	11.68%
Materials	14	63,797	9.37%

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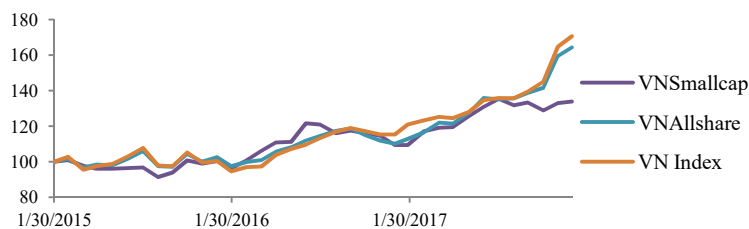
Index Characteristics

Number of Constituents	134
Full Market-Capitalization (Billion VND)	74,425
Free-float adjusted Market-Capitalization (Billion VND)	38,002
Average	284
Max	1,905
Min	15
Median	188
Weighted capitalization of largest company	5.01%
Weighted capitalization of top-10 companies	26.13%

Information

Base Date: 24/01/2014
 Base Value: 560.19
 Availability: Price and Total Return
 Frequency:
 - VNSmallcap: Once per minute.
 - VNSmallcapTRI: End of day.
 Capping limit: 10%
 Calculation Method: Free-float adjusted market-capitalization weighted index.
 Currency: VND

Indices performance from 30/01/2015 to 31/01/2018



* Indices values are simulatedly rebased to 100 at 30/01/2015

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	5.20%	7.36%	9.61%	19.27%	31.59%

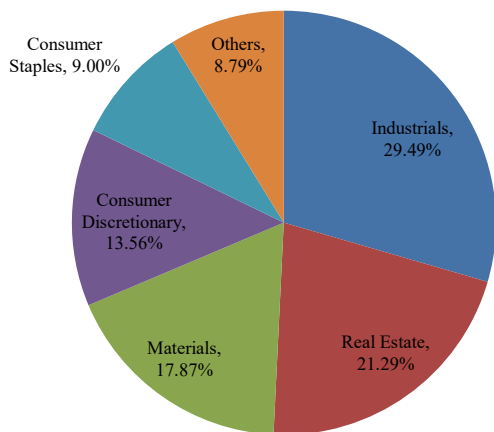
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	47.22%	49.72%	48.17%	66.71%	70.36%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	26.64%	2.18%	8.94%	2.11%	6.20%	1.15%	25.03%	36.84%	115.70%	11.02%	16.62%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LDG	Real Estate	1,905	5.01%
2	TDH	Real Estate	1,087	2.86%
3	IDI	Consumer Staples	1,008	2.65%
4	CTI	Materials	961	2.53%
5	DHC	Materials	953	2.51%
6	TCM	Consumer Discretionary	883	2.32%
7	LCG	Industrials	815	2.14%
8	VRC	Industrials	805	2.12%
9	PET	Industrials	766	2.02%
10	SVC	Consumer Discretionary	746	1.96%
	Tổng cộng		9,930	26.13%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	45	11,212	29.50%
Real Estate	16	7,994	21.04%
Materials	26	7,065	18.59%
Consumer Discretionary	17	5,062	13.32%
Consumer Staples	12	3,295	8.67%

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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.

