

HOSE-Index Series

Data as at: 28 Feb 2020

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

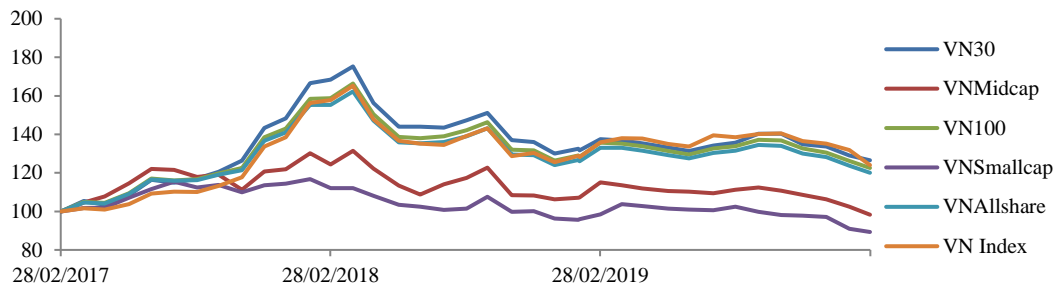
10%(Not applied for VNAllshare Sector)

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 28/02/2017 to 28/02/2020



* Indices values are simulatedly rebased to 100 at 28/02/2017

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	48.27%	-12.02%	3.32%	-2.97%	-7.72%	-8.73%	-9.79%	20.05%	37.82%	6.28%	6.63%
VN30	53.89%	-12.36%	2.82%	-1.96%	-6.25%	-6.78%	-8.07%	26.45%	34.54%	8.14%	6.11%
VNMidcap	32.38%	-12.78%	-0.10%	-4.12%	-9.56%	-11.69%	-14.54%	-1.72%	31.40%	-0.58%	5.61%
VN100	50.21%	-11.68%	3.35%	-2.99%	-7.64%	-8.48%	-9.73%	22.47%	40.14%	6.99%	6.98%
VNSmallcap	22.54%	-15.81%	0.93%	-1.77%	-8.59%	-12.79%	-9.31%	-10.69%	3.76%	-3.70%	0.74%
VN-Index	46.46%	-9.32%	7.67%	-5.81%	-9.12%	-10.35%	-8.63%	24.11%	48.88%	7.47%	8.28%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	7.62%	8.54%	11.77%	26.37%	32.06%
VN30	8.50%	9.62%	12.72%	28.96%	35.43%
VNMidcap	7.07%	7.95%	10.60%	25.74%	31.04%
VN100	7.74%	8.71%	12.03%	27.19%	33.02%
VNSmallcap	7.12%	7.78%	9.61%	18.55%	24.92%
VN Index	7.11%	8.22%	11.88%	27.47%	34.87%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	97.63%	97.00%	96.90%	96.39%	95.18%
VN30	97.19%	95.53%	94.94%	95.91%	94.81%
VNMidcap	86.40%	80.22%	79.13%	79.12%	78.96%
VN100	97.72%	97.10%	96.93%	96.46%	95.26%
VNSmallcap	72.11%	63.75%	63.27%	69.09%	69.74%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	239	30	70	100	139
Full Market-Capitalization (Billion VND)	2,833,719	2,464,944	289,855	2,754,799	78,920
Free-float adjusted Market-Capitalization (Billion VND)	936,455	752,079	145,659	897,738	38,717
Average	3,902	25,069	2,081	8,977	277
Max	106,952	106,952	10,613	106,952	1,056
Min	0	1,854	366	366	0
Median	458	18,354	1,567	2,177	221
Weighted capitalization of largest company	11.42%	14.22%	7.29%	11.91%	2.73%
Weighted capitalization of top-10 companies	55.51%	69.11%	40.98%	57.90%	21.39%

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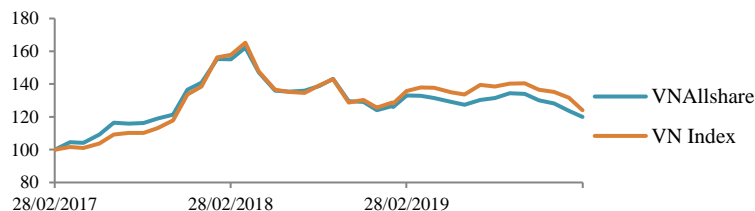
Index Characteristics

Number of Constituents	239
Full Market-Capitalization (Billion VND)	2,833,719
Free-float adjusted Market-Capitalization (Billion VND)	936,455
Average	3,902
Max	106,952
Min	0
Median	458
Weighted capitalization of largest company	11.42%
Weighted capitalization of top-10 companies	55.51%

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 28/02/2017 to 28/02/2020



* Indices values are simulatedly rebased to 100 at 28/02/2017

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	7.62%	8.54%	11.77%	26.37%	32.06%

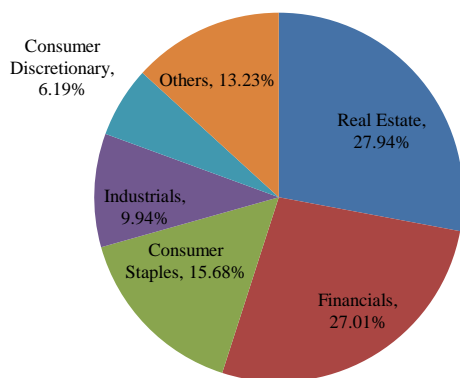
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	97.63%	97.00%	96.90%	96.39%	95.18%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	48.27%	-12.02%	3.32%	-2.97%	-7.72%	-8.73%	-9.79%	20.05%	37.82%	6.28%	6.63%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	106,952	11.42%
2	VNM	Consumer Staples	90,987	9.72%
3	VHM	Real Estate	66,119	7.06%
4	TCB	Financials	50,621	5.41%
5	VPB	Financials	46,415	4.96%
6	HPG	Materials	37,026	3.95%
7	VJC	Industrials	31,928	3.41%
8	MWG	Consumer Discretionary	31,373	3.35%
9	FPT	Information Technology	29,898	3.19%
10	MBB	Financials	28,466	3.04%
	Tổng cộng		519,786	55.51%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	35	261,688	27.94%
Financials	24	252,972	27.01%
Consumer Staples	23	146,809	15.68%
Industrials	60	93,125	9.94%
Consumer Discretionary	26	57,985	6.19%

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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.

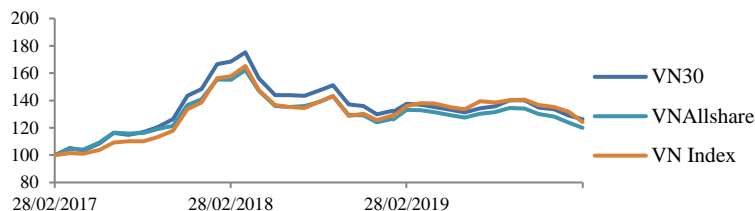
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,464,944
Free-float adjusted Market-Capitalization (Billion VND)	752,079
Average	25,069
Max	106,952
Min	1,854
Median	18,354
Weighted capitalization of largest company	14.22%
Weighted capitalization of top-10 companies	69.11%

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 28/02/2017 to 28/02/2020



* Indices values are simulatedly rebased to 100 at 28/02/2017

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	8.50%	9.62%	12.72%	28.96%	35.43%

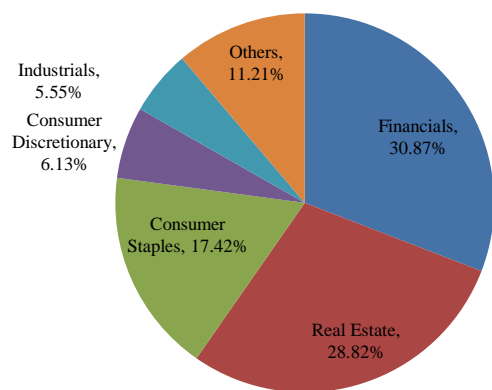
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	97.19%	95.53%	94.94%	95.91%	94.81%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	53.89%	-12.36%	2.82%	-1.96%	-6.25%	-6.78%	-8.07%	26.45%	34.54%	8.14%	6.11%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	106,952	14.22%
2	VNM	Consumer Staples	90,987	12.10%
3	VHM	Real Estate	66,119	8.79%
4	TCB	Financials	50,621	6.73%
5	VPB	Financials	46,415	6.17%
6	HPG	Materials	37,026	4.92%
7	VJC	Industrials	31,928	4.25%
8	MWG	Consumer Discretionary	31,373	4.17%
9	FPT	Information Technology	29,898	3.98%
10	MBB	Financials	28,466	3.79%
	Total		519,786	69.11%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	232,139	30.87%
Real Estate	4	216,747	28.82%
Consumer Staples	4	131,042	17.42%
Consumer Discretionary	2	46,092	6.13%
Industrials	4	41,736	5.55%

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

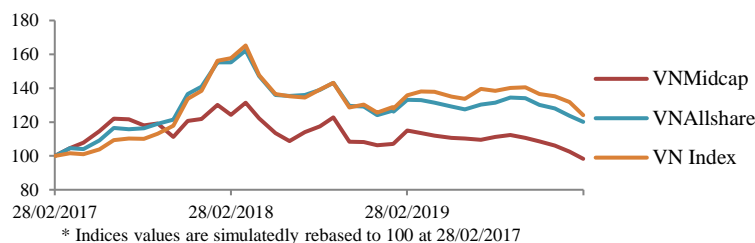
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	289,855
Free-float adjusted Market-Capitalization (Billion VND)	145,659
Average	2,081
Max	10,613
Min	366
Median	1,567
Weighted capitalization of largest company	7.29%
Weighted capitalization of top-10 companies	40.98%

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 28/02/2017 to 28/02/2020



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	7.07%	7.95%	10.60%	25.74%	31.04%

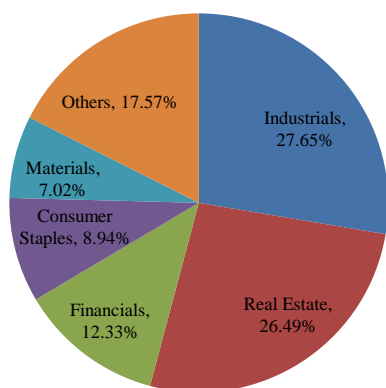
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	86.40%	80.22%	79.13%	79.12%	78.96%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	32.38%	-12.78%	-0.10%	-4.12%	-9.56%	-11.69%	-14.54%	-1.72%	31.40%	-0.58%	5.61%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TPB	Financials	10,613	7.29%
2	KDH	Real Estate	9,356	6.42%
3	GEX	Industrials	7,187	4.93%
4	TCH	Industrials	6,179	4.24%
5	KBC	Real Estate	4,932	3.39%
6	DXG	Real Estate	4,918	3.38%
7	GMD	Industrials	4,783	3.28%
8	CII	Industrials	4,263	2.93%
9	NLG	Real Estate	3,746	2.57%
10	HNG	Consumer Staples	3,714	2.55%
	Tổng cộng		59,690	40.98%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	16	40,275	27.65%
Real Estate	14	38,592	26.49%
Financials	5	17,965	12.33%
Consumer Staples	7	13,019	8.94%
Materials	8	10,219	7.02%

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

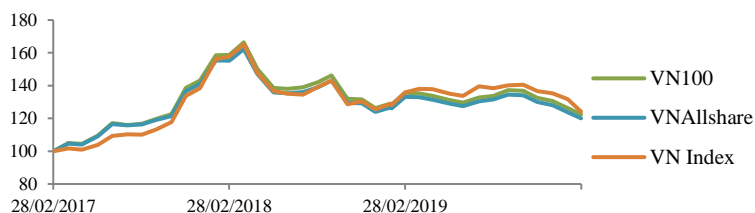
Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,754,799
Free-float adjusted Market-Capitalization (Billion VND)	897,738
Average	8,977
Max	106,952
Min	366
Median	2,177
Weighted capitalization of largest company	11.91%
Weighted capitalization of top-10 companies	57.90%

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 28/02/2017 to 28/02/2020



* Indices values are simulatedly rebased to 100 at 28/02/2017

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	7.74%	8.71%	12.03%	27.19%	33.02%

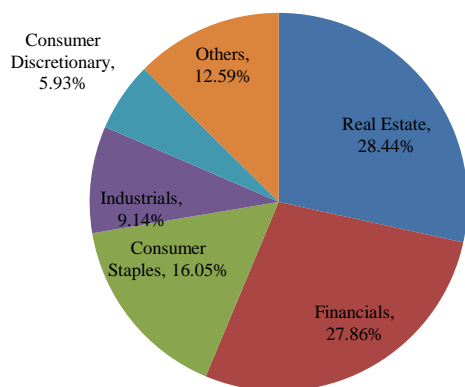
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	97.72%	97.10%	96.93%	96.46%	95.26%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	50.21%	-11.68%	3.35%	-2.99%	-7.64%	-8.48%	-9.73%	22.47%	40.14%	6.99%	6.98%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	106,952	11.91%
2	VNM	Consumer Staples	90,987	10.14%
3	VHM	Real Estate	66,119	7.37%
4	TCB	Financials	50,621	5.64%
5	VPB	Financials	46,415	5.17%
6	HPG	Materials	37,026	4.12%
7	VJC	Industrials	31,928	3.56%
8	MWG	Consumer Discretionary	31,373	3.49%
9	FPT	Information Technology	29,898	3.33%
10	MBB	Financials	28,466	3.17%
	Total		519,786	57.90%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	18	255,339	28.44%
Financials	16	250,104	27.86%
Consumer Staples	11	144,061	16.05%
Industrials	20	82,011	9.14%
Consumer Discretionary	9	53,228	5.93%

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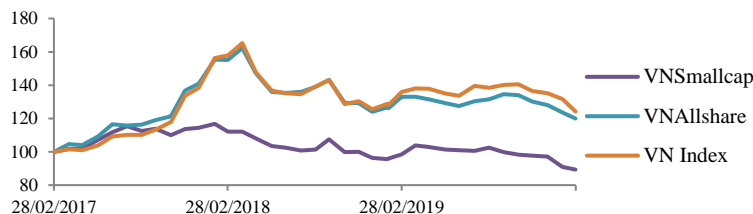
Index Characteristics

Number of Constituents	139
Full Market-Capitalization (Billion VND)	78,920
Free-float adjusted Market-Capitalization (Billion VND)	38,717
Average	277
Max	1,056
Min	0
Median	221
Weighted capitalization of largest company	2.73%
Weighted capitalization of top-10 companies	21.39%

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 28/02/2017 to 28/02/2020



* Indices values are simulatedly rebased to 100 at 28/02/2017

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	7.12%	7.78%	9.61%	18.55%	24.92%

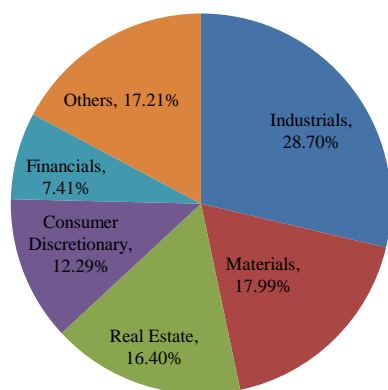
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	72.11%	63.75%	63.27%	69.09%	69.74%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2017	2018	2019	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	22.54%	-15.81%	0.93%	-1.77%	-8.59%	-12.79%	-9.31%	-10.69%	3.76%	-3.70%	0.74%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	NKG	Materials	1,056	2.73%
2	DHC	Materials	1,009	2.61%
3	HDC	Real Estate	977	2.52%
4	FIT	Financials	888	2.29%
5	TDH	Real Estate	804	2.08%
6	LIX	Consumer Staples	770	1.99%
7	KSB	Materials	737	1.90%
8	SZC	Industrials	714	1.84%
9	FTS	Financials	682	1.76%
10	DPG	Industrials	645	1.67%
	Total		8,281	21.39%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	40	11,113	28.70%
Materials	26	6,964	17.99%
Real Estate	17	6,350	16.40%
Consumer Discretionary	17	4,758	12.29%
Financials	8	2,868	7.41%

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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.

