

HOSE-Index Series

Data as at: 29 Nov 2019

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

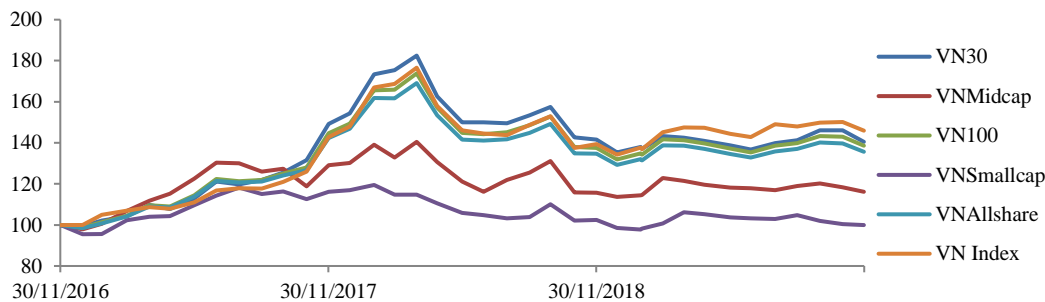
10%(Not applied for VNAllshare Sector)

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 30/11/2016 to 29/11/2019



* Indices values are simulatedly rebased to 100 at 30/11/2016

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	7.46%	48.27%	-12.02%	-2.97%	-1.09%	0.75%	0.65%	35.57%	50.57%	10.68%	8.53%
VN30	5.48%	53.89%	-12.36%	-3.82%	-0.56%	1.28%	-0.82%	40.45%	45.21%	11.99%	7.75%
VNMidcap	8.24%	32.38%	-12.78%	-1.87%	-2.36%	-1.74%	0.39%	16.12%	44.34%	5.11%	7.62%
VN100	7.00%	50.21%	-11.68%	-3.06%	-0.91%	1.01%	0.72%	38.53%	53.58%	11.48%	8.96%
VNSmallcap	8.94%	22.54%	-15.81%	-0.47%	-4.59%	-3.61%	-2.33%	-0.03%	8.38%	-0.01%	1.62%
VN-Index	14.82%	46.46%	-9.32%	-2.81%	-1.35%	1.13%	4.77%	45.96%	71.34%	13.43%	11.37%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	3.89%	6.52%	11.00%	25.59%	32.19%
VN30	4.57%	7.16%	11.74%	28.08%	35.49%
VNMidcap	3.64%	5.38%	10.17%	25.12%	31.19%
VN100	4.02%	6.72%	11.30%	26.41%	33.13%
VNSmallcap	3.25%	4.68%	7.62%	17.80%	25.56%
VN Index	4.10%	7.05%	11.37%	26.93%	35.29%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	95.35%	96.03%	96.89%	96.04%	94.96%
VN30	90.60%	93.13%	94.43%	95.59%	94.73%
VNMidcap	58.88%	62.87%	72.85%	78.17%	78.43%
VN100	95.37%	95.98%	96.86%	96.13%	95.05%
VNSmallcap	32.79%	46.60%	60.22%	68.13%	69.76%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	240	30	70	100	140
Full Market-Capitalization (Billion VND)	2,976,404	2,589,968	302,114	2,892,082	84,321
Free-float adjusted Market-Capitalization (Billion VND)	1,005,249	813,970	149,608	963,579	41,670
Average	4,189	27,132	2,137	9,636	298
Max	116,137	116,137	10,861	116,137	1,174
Min	19	2,027	150	150	19
Median	455	18,207	1,718	2,275	230
Weighted capitalization of largest company	11.55%	14.27%	7.26%	12.05%	2.82%
Weighted capitalization of top-10 companies	55.80%	68.91%	40.66%	58.21%	23.25%

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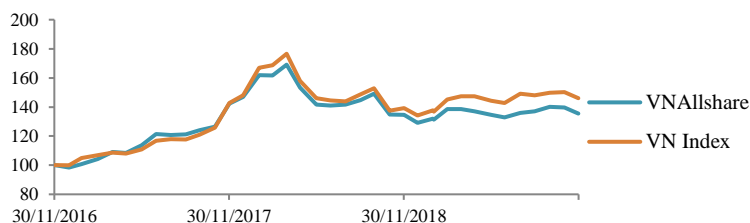
Index Characteristics

Number of Constituents	240
Full Market-Capitalization (Billion VND)	2,976,404
Free-float adjusted Market-Capitalization (Billion VND)	1,005,249
Average	4,189
Max	116,137
Min	19
Median	455
Weighted capitalization of largest company	11.55%
Weighted capitalization of top-10 companies	55.80%

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 30/11/2016 to 29/11/2019



* Indices values are simulatedly rebased to 100 at 30/11/2016

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	3.89%	6.52%	11.00%	25.59%	32.19%

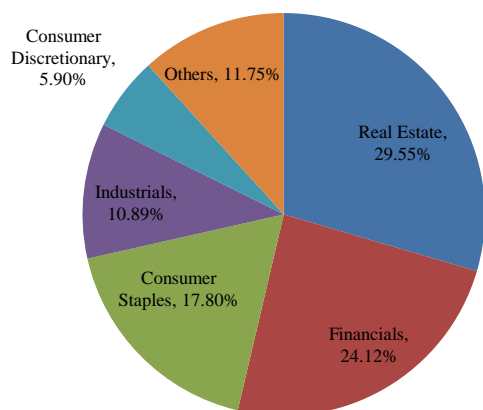
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	95.35%	96.03%	96.89%	96.04%	94.96%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	7.46%	48.27%	-12.02%	-0.34%	2.86%	1.96%	3.55%	36.29%	50.58%	10.87%	8.53%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,137	11.55%
2	VNM	Consumer Staples	105,789	10.52%
3	VHM	Real Estate	76,955	7.66%
4	TCB	Financials	52,100	5.18%
5	VJC	Industrials	37,952	3.78%
6	HPG	Materials	37,854	3.77%
7	VRE	Real Estate	36,103	3.59%
8	VPB	Financials	33,947	3.38%
9	MSN	Consumer Staples	32,731	3.26%
10	MWG	Consumer Discretionary	31,368	3.12%
Total			560,935	55.80%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	35	297,075	29.55%
Financials	24	242,454	24.12%
Consumer Staples	24	178,915	17.80%
Industrials	65	109,441	10.89%
Consumer Discretionary	27	59,289	5.90%

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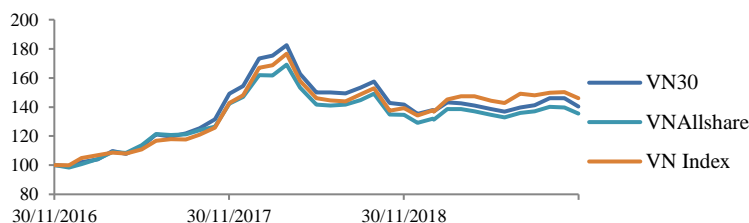
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	2,589,968
Free-float adjusted Market-Capitalization (Billion VND)	813,970
Average	27,132
Max	116,137
Min	2,027
Median	18,207
Weighted capitalization of largest company	14.27%
Weighted capitalization of top-10 companies	68.91%

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 30/11/2016 to 29/11/2019



* Indices values are simulatedly rebased to 100 at 30/11/2016

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	4.57%	7.16%	11.74%	28.08%	35.49%

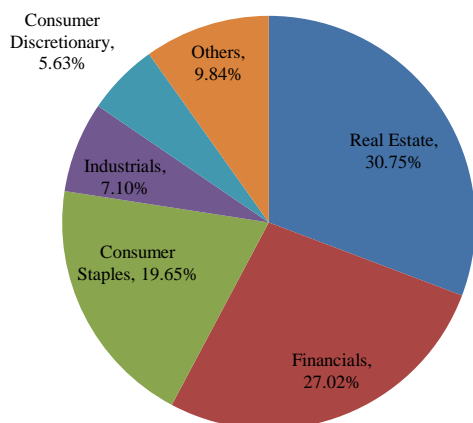
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	90.60%	93.13%	94.43%	95.59%	94.73%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	5.48%	53.89%	-12.36%	-3.82%	-0.56%	1.28%	-0.82%	40.45%	45.21%	11.99%	7.75%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,137	14.27%
2	VNM	Consumer Staples	105,789	13.00%
3	VHM	Real Estate	76,955	9.45%
4	TCB	Financials	52,100	6.40%
5	VJC	Industrials	37,952	4.66%
6	HPG	Materials	37,854	4.65%
7	VRE	Real Estate	36,103	4.44%
8	VPB	Financials	33,947	4.17%
9	MSN	Consumer Staples	32,731	4.02%
10	MWG	Consumer Discretionary	31,368	3.85%
	Total		560,935	68.91%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	4	250,335	30.75%
Financials	11	219,952	27.02%
Consumer Staples	4	159,947	19.65%
Industrials	5	57,808	7.10%
Consumer Discretionary	2	45,826	5.63%

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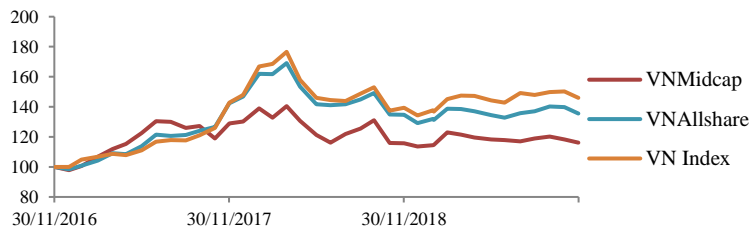
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	302,114
Free-float adjusted Market-Capitalization (Billion VND)	149,608
Average	2,137
Max	10,861
Min	150
Median	1,718
Weighted capitalization of largest company	7.26%
Weighted capitalization of top-10 companies	40.66%

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 30/11/2016 to 29/11/2019



* Indices values are simulatedly rebased to 100 at 30/11/2016

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	3.64%	5.38%	10.17%	25.12%	31.19%

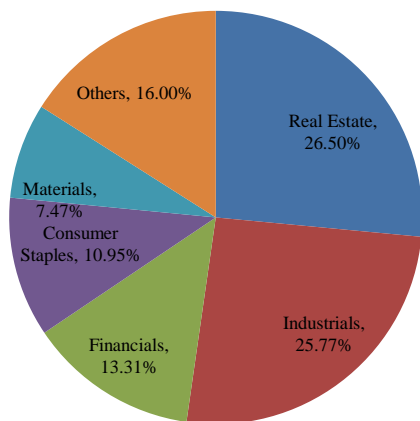
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	58.88%	62.87%	72.85%	78.17%	78.43%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	8.24%	32.38%	-12.78%	-1.87%	-2.36%	-1.74%	0.39%	16.12%	44.34%	5.11%	7.62%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TPB	Financials	10,861	7.26%
2	KDH	Real Estate	8,624	5.76%
3	GEX	Industrials	8,362	5.59%
4	TCH	Industrials	5,567	3.72%
5	DXG	Real Estate	5,516	3.69%
6	KBC	Real Estate	5,408	3.61%
7	CII	Industrials	5,056	3.38%
8	HNG	Consumer Staples	4,046	2.70%
9	NLG	Real Estate	3,790	2.53%
10	VCI	Financials	3,600	2.41%
	Total		60,831	40.66%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	14	39,640	26.50%
Industrials	15	38,555	25.77%
Financials	5	19,912	13.31%
Consumer Staples	8	16,388	10.95%
Materials	12	11,171	7.47%

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

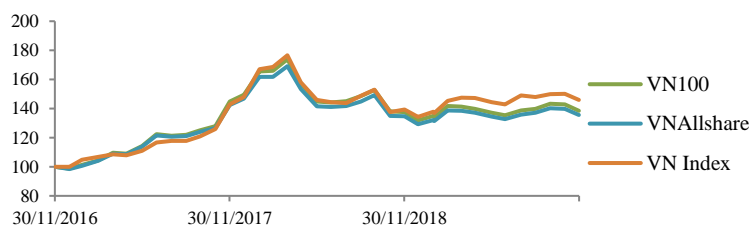
Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	2,892,082
Free-float adjusted Market-Capitalization (Billion VND)	963,579
Average	9,636
Max	116,137
Min	150
Median	2,275
Weighted capitalization of largest company	12.05%
Weighted capitalization of top-10 companies	58.21%

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 30/11/2016 to 29/11/2019



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	4.02%	6.72%	11.30%	26.41%	33.13%

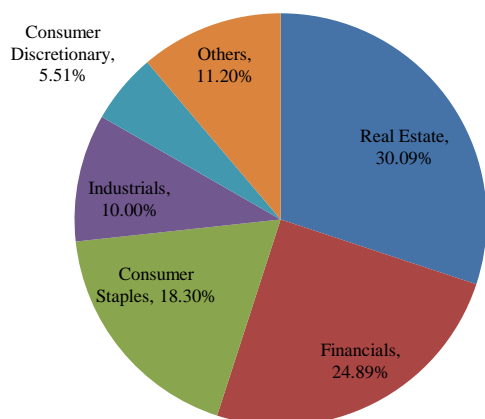
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	95.37%	95.98%	96.86%	96.13%	95.05%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN100	7.00%	50.21%	-11.68%	-3.06%	-0.91%	1.01%	0.72%	38.53%	53.58%	11.48%	8.96%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VIC	Real Estate	116,137	12.05%
2	VNM	Consumer Staples	105,789	10.98%
3	VHM	Real Estate	76,955	7.99%
4	TCB	Financials	52,100	5.41%
5	VJC	Industrials	37,952	3.94%
6	HPG	Materials	37,854	3.93%
7	VRE	Real Estate	36,103	3.75%
8	VPB	Financials	33,947	3.52%
9	MSN	Consumer Staples	32,731	3.40%
10	MWG	Consumer Discretionary	31,368	3.26%
	Total		560,935	58.21%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Real Estate	18	289,975	30.09%
Financials	16	239,864	24.89%
Consumer Staples	12	176,336	18.30%
Industrials	20	96,363	10.00%
Consumer Discretionary	8	53,092	5.51%

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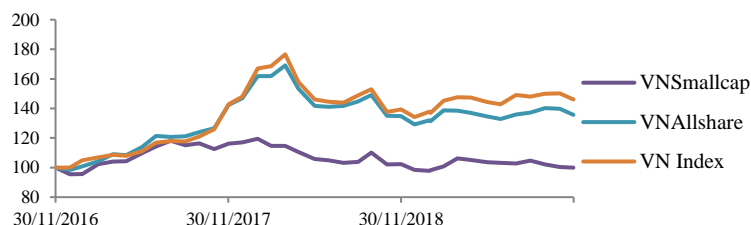
Index Characteristics

Number of Constituents	140
Full Market-Capitalization (Billion VND)	84,321
Free-float adjusted Market-Capitalization (Billion VND)	41,670
Average	298
Max	1,174
Min	19
Median	230
Weighted capitalization of largest company	2.82%
Weighted capitalization of top-10 companies	23.25%

Information

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

Indices performance from 30/11/2016 to 29/11/2019



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Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	3.25%	4.68%	7.62%	17.80%	25.56%

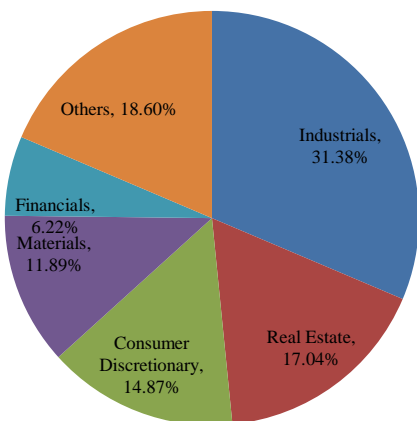
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	32.79%	46.60%	60.22%	68.13%	69.76%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2016	2017	2018	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	8.94%	22.54%	-15.81%	-0.47%	-4.59%	-3.61%	-2.33%	-0.03%	8.38%	-0.01%	1.62%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	DHC	Materials	1,174	2.82%
2	TDM	Utilities	1,158	2.78%
3	DPG	Industrials	1,130	2.71%
4	HDC	Real Estate	1,105	2.65%
5	VRC	Industrials	1,035	2.48%
6	VNG	Consumer Discretionary	987	2.37%
7	TDH	Real Estate	830	1.99%
8	D2D	Real Estate	783	1.88%
9	NTL	Real Estate	782	1.88%
10	FTS	Financials	703	1.69%
	Total		9,686	23.25%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	45	13,078	31.38%
Real Estate	17	7,100	17.04%
Consumer Discretionary	19	6,197	14.87%
Materials	21	4,954	11.89%
Financials	8	2,590	6.22%

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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.

