

HOSE-Index Series

Data as at: 30 Nov 2023

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

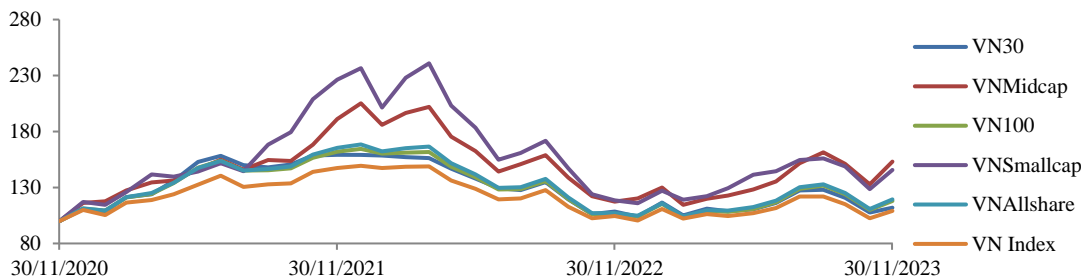
10%(Not applied for VNAllshare Sector)

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 30/11/2020 to 30/11/2023



* Indices values are simulatedly rebased to 100 at 30/11/2020

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	21.25%	48.39%	-38.81%	7.73%	-10.02%	6.27%	11.54%	19.49%	29.83%	6.12%	5.36%
VN30	20.73%	40.65%	-35.52%	4.07%	-12.38%	1.44%	3.10%	11.99%	20.89%	3.85%	3.87%
VNMidcap	35.92%	72.43%	-42.30%	15.32%	-5.15%	19.34%	30.56%	53.07%	75.94%	15.25%	11.96%
VN100	20.69%	45.14%	-37.62%	7.32%	-10.26%	6.54%	10.69%	18.03%	27.97%	5.68%	5.06%
VNSmallcap	37.64%	97.79%	-51.74%	13.39%	-6.70%	2.92%	22.86%	45.65%	66.40%	13.35%	10.72%
VN-Index	14.19%	33.72%	-33.99%	6.41%	-10.61%	1.76%	4.36%	9.08%	18.09%	2.94%	3.38%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	12.78%	15.13%	20.87%	39.89%	47.35%
VN30	11.44%	14.03%	20.57%	39.65%	47.66%
VNMidcap	16.90%	19.22%	24.33%	51.37%	56.63%
VN100	12.78%	15.17%	21.08%	41.89%	49.01%
VNSmallcap	13.49%	15.81%	20.42%	43.76%	48.74%
VN Index	11.26%	13.37%	18.58%	36.79%	44.55%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	99.31%	98.82%	98.59%	98.83%	98.24%
VN30	98.29%	98.02%	98.06%	97.33%	97.25%
VNMidcap	95.30%	93.51%	91.84%	80.07%	80.34%
VN100	99.25%	98.80%	98.66%	93.93%	95.11%
VNSmallcap	94.49%	90.90%	86.97%	84.35%	82.46%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	286	30	70	100	186
Full Market-Capitalization (Billion VND)	4,139,496	3,075,508	828,777	3,904,285	235,211
Free-float adjusted Market-Capitalization (Billion VND)	1,733,936	1,111,786	499,047	1,610,833	123,103
Average	6,063	37,060	7,129	16,108	662
Max	99,204	99,204	35,218	99,204	11,936
Min	13	2,409	460	460	13
Median	926	32,057	4,559	6,362	348
Weighted capitalization of largest company	5.72%	8.92%	7.06%	6.16%	9.70%
Weighted capitalization of top-10 companies	39.43%	61.50%	43.51%	42.44%	28.73%

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Index Characteristics

Number of Constituents	286
Full Market-Capitalization (Billion VND)	4,139,496
Free-float adjusted Market-Capitalization (Billion VND)	1,733,936
Average	6,063
Max	99,204
Min	13
Median	926
Weighted capitalization of largest company	5.72%
Weighted capitalization of top-10 companies	39.43%

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

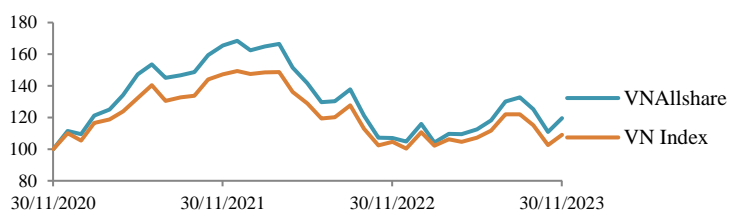
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	12.78%	15.13%	20.87%	39.89%	47.35%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	99.31%	98.82%	98.59%	98.83%	98.24%

Indices performance from 30/11/2020 to 30/11/2023

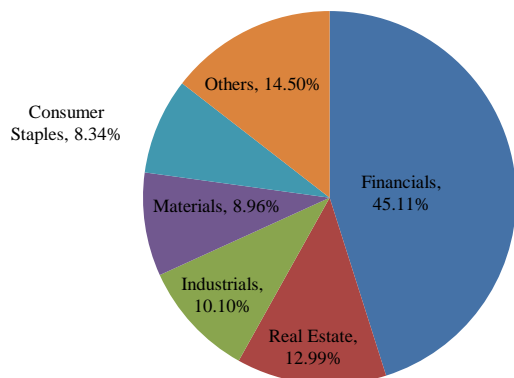


* Indices values are simulated rebased to 100 at 30/11/2020

Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	21.25%	48.39%	-38.81%	7.73%	-10.02%	6.27%	11.54%	19.49%	29.83%	6.12%	5.36%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	99,204	5.72%
2	VPB	Financials	90,160	5.20%
3	HPG	Materials	84,910	4.90%
4	ACB	Financials	76,729	4.43%
5	TCB	Financials	67,443	3.89%
6	VNM	Consumer Staples	56,345	3.25%
7	VHM	Real Estate	53,951	3.11%
8	VCB	Financials	52,074	3.00%
9	STB	Financials	51,843	2.99%
10	MBB	Financials	51,046	2.94%
	Total		683,705	39.43%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	36	782,137	45.11%
Real Estate	37	225,257	12.99%
Industrials	80	175,201	10.10%
Materials	44	155,378	8.96%
Consumer Staples	20	144,543	8.34%

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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.

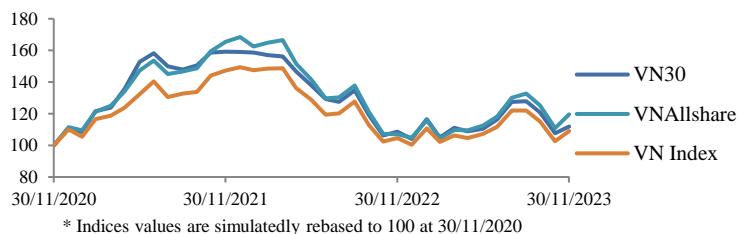
Index Characteristics

Number of Constituents	30
Full Market-Capitalization (Billion VND)	3,075,508
Free-float adjusted Market-Capitalization (Billion VND)	1,111,786
Average	37,060
Max	99,204
Min	2,409
Median	32,057
Weighted capitalization of largest company	8.92%
Weighted capitalization of top-10 companies	61.50%

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 30/11/2020 to 30/11/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	11.44%	14.03%	20.57%	39.65%	47.66%

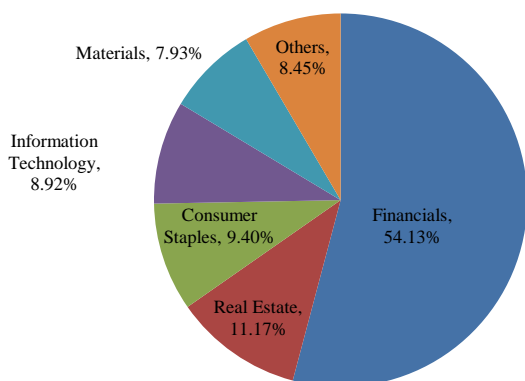
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	98.29%	98.02%	98.06%	97.33%	97.25%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	20.73%	40.65%	-35.52%	4.07%	-12.38%	1.44%	3.10%	11.99%	20.89%	3.85%	3.87%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	99,204	8.92%
2	VPB	Financials	90,160	8.11%
3	HPG	Materials	84,910	7.64%
4	ACB	Financials	76,729	6.90%
5	TCB	Financials	67,443	6.07%
6	VNM	Consumer Staples	56,345	5.07%
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8	VCB	Financials	52,074	4.68%
9	STB	Financials	51,843	4.66%
10	MBB	Financials	51,046	4.59%
	Total		683,705	61.50%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	601,840	54.13%
Real Estate	4	124,217	11.17%
Consumer Staples	3	104,470	9.40%
Information Technology	1	99,204	8.92%
Materials	2	88,110	7.93%

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

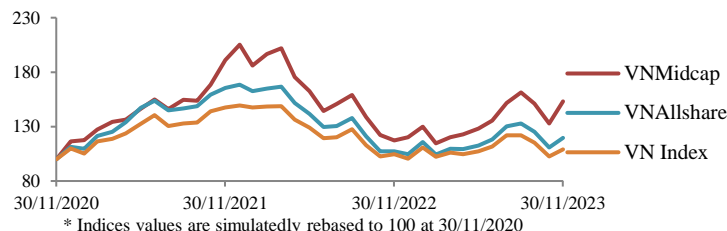
Index Characteristics

Number of Constituents	70
Full Market-Capitalization (Billion VND)	828,777
Free-float adjusted Market-Capitalization (Billion VND)	499,047
Average	7,129
Max	35,218
Min	460
Median	4,559
Weighted capitalization of largest company	7.06%
Weighted capitalization of top-10 companies	43.51%

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 30/11/2020 to 30/11/2023



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	16.90%	19.22%	24.33%	51.37%	56.63%

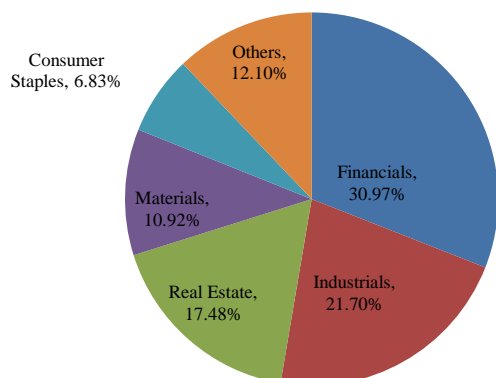
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	95.30%	93.51%	91.84%	80.07%	80.34%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	35.92%	72.43%	-42.30%	15.32%	-5.15%	19.34%	30.56%	53.07%	75.94%	15.25%	11.96%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	33,722	7.79%
2	EIB	Financials	26,400	6.10%
3	MSB	Consumer Discretionary	22,050	5.10%
4	PNJ	Financials	20,074	4.64%
5	DGC	Materials	18,001	4.16%
6	GMD	Industrials	16,243	3.75%
7	VND	Financials	14,888	3.44%
8	KDH	Real Estate	14,859	3.43%
9	KBC	Real Estate	14,680	3.39%
10	OCB	Financials	14,409	3.33%
	Total		195,328	45.14%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	9	154,535	30.97%
Industrials	19	108,307	21.70%
Real Estate	13	87,229	17.48%
Materials	9	54,491	10.92%
Consumer Staples	7	34,093	6.83%

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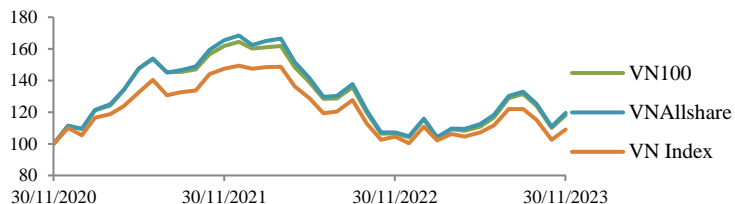


VN100 is a market-capitalization weighted index combining constituents from both VN30 and VNMidcap.

Index Characteristics

Number of Constituents	100
Full Market-Capitalization (Billion VND)	3,904,285
Free-float adjusted Market-Capitalization (Billion VND)	1,610,833
Average	16,108
Max	99,204
Min	460
Median	6,362
Weighted capitalization of largest company	6.16%
Weighted capitalization of top-10 companies	42.44%

Indices performance from 30/11/2020 to 30/11/2023



* Indices values are simulated rebased to 100 at 30/11/2020

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	12.78%	15.17%	21.08%	41.89%	49.01%

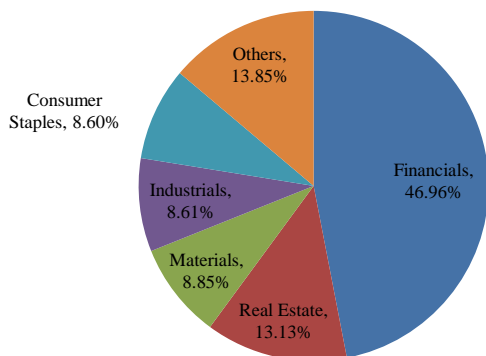
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	99.25%	98.80%	98.66%	93.93%	95.11%

Index Performance

	Performance (%)						Annualized Performance (%)				
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years		
VN100	20.69%	45.14%	-37.62%	7.32%	-10.26%	6.54%	10.69%	18.03%	27.97%	5.68%	5.06%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	99,204	6.16%
2	VPB	Financials	90,160	5.60%
3	HPG	Materials	84,910	5.27%
4	ACB	Financials	76,729	4.76%
5	TCB	Financials	67,443	4.19%
6	VNM	Consumer Staples	56,345	3.50%
7	VHM	Real Estate	53,951	3.35%
8	VCB	Financials	52,074	3.23%
9	STB	Financials	51,843	3.22%
10	MBB	Financials	51,046	3.17%
	Total		683,705	42.44%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	24	756,375	46.96%
Real Estate	17	211,446	13.13%
Materials	11	142,602	8.85%
Industrials	20	138,691	8.61%
Consumer Staples	10	138,563	8.60%

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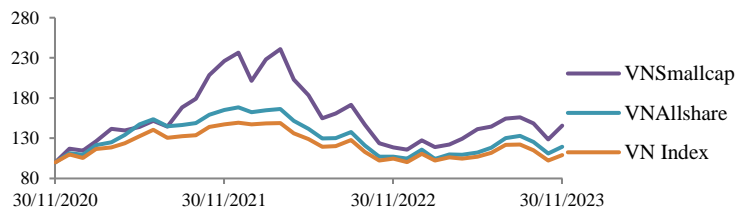
Index Characteristics

Number of Constituents	186
Full Market-Capitalization (Billion VND)	235,211
Free-float adjusted Market-Capitalization (Billion VND)	123,103
Average	662
Max	11,936
Min	13
Median	348
Weighted capitalization of largest company	9.70%
Weighted capitalization of top-10 companies	28.73%

Information

Base Date: 24/01/2014
 Base Value: 560.19
 Availability: Price and Total Return
 Frequency:
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Indices performance from 30/11/2020 to 30/11/2023



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Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	13.49%	15.81%	20.42%	43.76%	48.74%

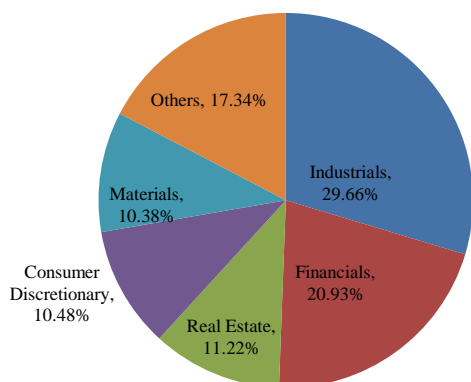
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	94.49%	90.90%	86.97%	84.35%	82.46%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2020	2021	2022	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	37.64%	97.79%	-51.74%	13.39%	-6.70%	2.92%	22.86%	45.65%	66.40%	13.35%	10.72%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	EVF	Financials	11,936	9.70%
2	VSC	Industrials	3,668	2.98%
3	DBD	Health Care	3,527	2.86%
4	TDM	Utilities	2,800	2.27%
5	ORS	Financials	2,788	2.26%
6	HAH	Industrials	2,435	1.98%
7	BAF	Consumer Staples	2,187	1.78%
8	LCG	Industrials	2,126	1.73%
9	SCR	Real Estate	2,053	1.67%
10	TVS	Financials	1,843	1.50%
	Total		35,364	28.73%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	36,509	29.66%
Financials	12	25,762	20.93%
Real Estate	20	13,811	11.22%
Consumer Discretionary	24	12,897	10.48%
Materials	33	12,776	10.38%

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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.

