

HOSE-Index Series

Data as at: 31 Jan 2024

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

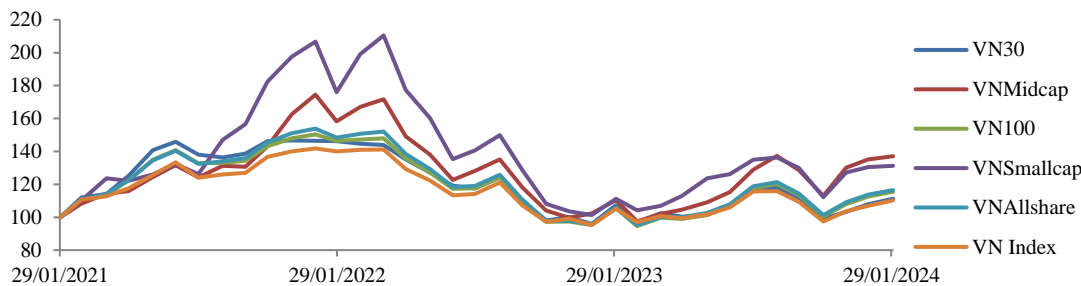
10%(Not applied for VNAllshare Sector)

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 29/01/2021 to 31/01/2024



* Indices values are simulatedly rebased to 100 at 29/01/2021

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	48.39%	-38.81%	14.75%	2.43%	15.03%	-1.99%	10.09%	16.51%	42.12%	5.23%	7.28%
VN30	40.65%	-35.52%	8.04%	3.08%	12.21%	-5.24%	3.67%	11.26%	34.67%	3.62%	6.13%
VNMidcap	72.43%	-42.30%	28.82%	1.39%	21.41%	6.28%	24.07%	37.04%	87.00%	11.07%	13.34%
VN100	45.14%	-37.62%	13.95%	2.56%	14.88%	-1.93%	9.45%	15.48%	40.44%	4.91%	7.03%
VNSmallcap	97.79%	-51.74%	25.06%	0.62%	17.02%	-2.70%	18.15%	31.30%	78.97%	9.50%	12.35%
VN-Index	33.72%	-33.99%	8.24%	3.04%	13.24%	-4.79%	4.78%	10.19%	27.85%	3.29%	5.04%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	8.48%	15.02%	18.44%	38.36%	47.24%
VN30	8.20%	13.93%	17.59%	37.97%	47.50%
VNMidcap	10.48%	19.19%	22.69%	50.24%	56.60%
VN100	8.55%	15.06%	18.55%	40.41%	48.89%
VNSmallcap	8.66%	15.74%	19.03%	42.51%	48.83%
VN Index	7.67%	13.43%	16.42%	35.25%	44.45%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	98.48%	98.97%	98.51%	98.78%	98.25%
VN30	97.12%	98.02%	97.76%	97.14%	97.26%
VNMidcap	90.53%	93.28%	92.07%	79.45%	80.39%
VN100	98.47%	98.97%	98.54%	93.50%	95.10%
VNSmallcap	86.23%	91.24%	87.95%	83.64%	82.54%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	286	30	70	100	186
Full Market-Capitalization (Billion VND)	4,444,153	3,321,321	875,984	4,197,304	246,848
Free-float adjusted Market-Capitalization (Billion VND)	1,874,967	1,215,920	529,518	1,745,438	129,529
Average	6,556	40,531	7,565	17,454	696
Max	107,743	107,743	40,628	107,743	11,338
Min	13	2,703	513	513	13
Median	920	34,841	4,713	7,020	348
Weighted capitalization of largest company	5.75%	8.86%	7.67%	6.17%	8.75%
Weighted capitalization of top-10 companies	40.12%	61.87%	43.09%	43.10%	29.40%

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VNAllshare is a market-capitalization weighted index comprises all HOSE-listed companies that passed screening for eligibility, free-float and liquidity.

Index Characteristics

Number of Constituents	286
Full Market-Capitalization (Billion VND)	4,444,153
Free-float adjusted Market-Capitalization (Billion VND)	1,874,967
Average	6,556
Max	107,743
Min	13
Median	920
Weighted capitalization of largest company	5.75%
Weighted capitalization of top-10 companies	40.12%

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

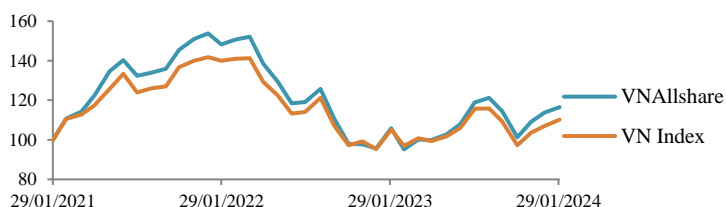
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	8.48%	15.02%	18.44%	38.36%	47.24%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	98.48%	98.97%	98.51%	98.78%	98.25%

Indices performance from 29/01/2021 to 31/01/2024

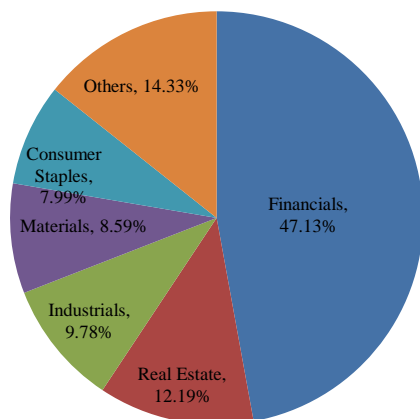


* Indices values are simulated rebased to 100 at 29/01/2021

Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllshare	48.39%	-38.81%	14.75%	2.43%	15.03%	-1.99%	10.09%	16.51%	42.12%	5.23%	7.28%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	107,743	5.75%
2	FPT	Information Technology	103,306	5.51%
3	ACB	Financials	90,013	4.80%
4	HPG	Materials	88,748	4.73%
5	TCB	Financials	79,107	4.22%
6	MBB	Financials	62,373	3.33%
7	STB	Financials	56,368	3.01%
8	VNM	Consumer Staples	56,011	2.99%
9	VCB	Financials	54,410	2.90%
10	VHM	Real Estate	54,212	2.89%
	Total		752,290	40.12%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	36	883,711	47.13%
Real Estate	37	228,485	12.19%
Industrials	80	183,299	9.78%
Materials	44	161,076	8.59%
Consumer Staples	20	149,747	7.99%

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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)	3,321,321
Free-float adjusted Market-Capitalization (Billion VND)	1,215,920
Average	40,531
Max	107,743
Min	2,703
Median	34,841
Weighted capitalization of largest company	8.86%
Weighted capitalization of top-10 companies	61.87%

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

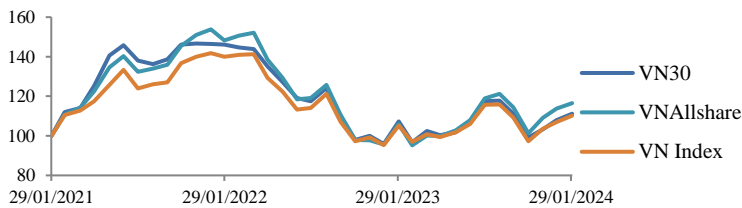
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	8.20%	13.93%	17.59%	37.97%	47.50%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	97.12%	98.02%	97.76%	97.14%	97.26%

Indices performance from 29/01/2021 to 31/01/2024

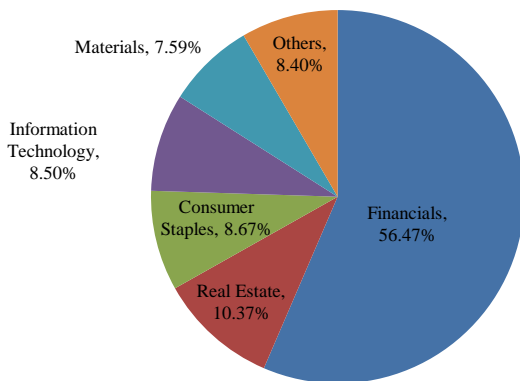


* Indices values are simulated rebased to 100 at 29/01/2021

Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VN30	40.65%	-35.52%	8.04%	3.08%	12.21%	-5.24%	3.67%	11.26%	34.67%	3.62%	6.13%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	107,743	8.86%
2	FPT	Information Technology	103,306	8.50%
3	ACB	Financials	90,013	7.40%
4	HPG	Materials	88,748	7.30%
5	TCB	Financials	79,107	6.51%
6	MBB	Financials	62,373	5.13%
7	STB	Financials	56,368	4.64%
8	VNM	Consumer Staples	56,011	4.61%
9	VCB	Financials	54,410	4.47%
10	VHM	Real Estate	54,212	4.46%
	Total		752,290	61.87%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	686,608	56.47%
Real Estate	4	126,072	10.37%
Consumer Staples	3	105,420	8.67%
Information Technology	1	103,306	8.50%
Materials	2	92,332	7.59%

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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)	875,984
Free-float adjusted Market-Capitalization (Billion VND)	529,518
Average	7,565
Max	40,628
Min	513
Median	4,713
Weighted capitalization of largest company	7.67%
Weighted capitalization of top-10 companies	43.09%

Information

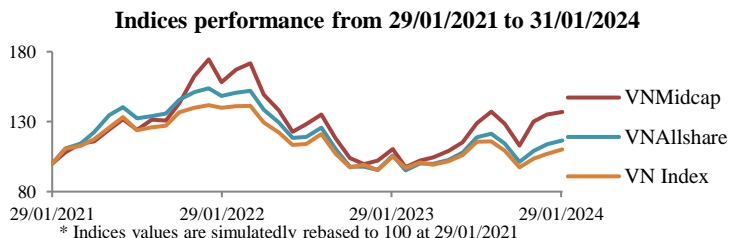
Base Date: 24/01/2014
Base Value: 560.19
Availability: Price and Total Return
Frequency:
 - VNMidcap: every 5 seconds.
 - VNMidcapTRI: End of day.
Capping limit: 10%
Calculation Method: Free-float adjusted market-capitalization weighted index.
Currency: VND

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	10.48%	19.19%	22.69%	50.24%	56.60%

Correlation with VN Index

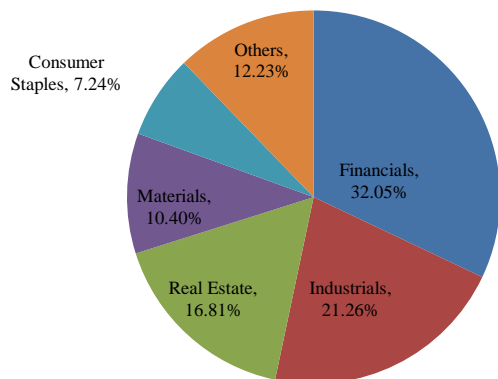
	3 months	6 months	1 year	3 years	5 years
VNMidcap	90.53%	93.28%	92.07%	79.45%	80.39%



Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMidcap	72.43%	-42.30%	28.82%	1.39%	21.41%	6.28%	24.07%	37.04%	87.00%	11.07%	13.34%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	40,628	7.67%
2	EIB	Financials	29,377	5.55%
3	PNJ	Consumer Discretionary	25,510	4.82%
4	MSB	Financials	23,120	4.37%
5	DGC	Materials	20,599	3.89%
6	VND	Financials	19,912	3.76%
7	GMD	Industrials	18,749	3.54%
8	KBC	Real Estate	17,415	3.29%
9	OCB	Financials	16,783	3.17%
10	KDH	Real Estate	16,054	3.03%
	Total		228,146	43.09%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	9	169,704	32.05%
Industrials	19	112,595	21.26%
Real Estate	13	89,014	16.81%
Materials	9	55,093	10.40%
Consumer Staples	7	38,361	7.24%

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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)	4,197,304
Free-float adjusted Market-Capitalization (Billion VND)	1,745,438
Average	17,454
Max	107,743
Min	513
Median	7,020
Weighted capitalization of largest company	6.17%
Weighted capitalization of top-10 companies	43.10%

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

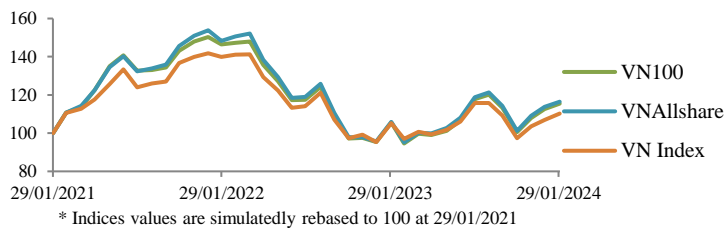
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	8.55%	15.06%	18.55%	40.41%	48.89%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	98.47%	98.97%	98.54%	93.50%	95.10%

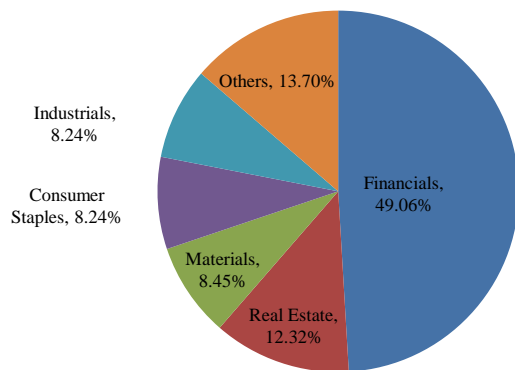
Indices performance from 29/01/2021 to 31/01/2024



Index Performance

	Performance (%)						Annualized Performance (%)				
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years		
VN100	45.14%	-37.62%	13.95%	2.56%	14.88%	-1.93%	9.45%	15.48%	40.44%	4.91%	7.03%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VPB	Financials	107,743	6.17%
2	FPT	Information Technology	103,306	5.92%
3	ACB	Financials	90,013	5.16%
4	HPG	Materials	88,748	5.08%
5	TCB	Financials	79,107	4.53%
6	MBB	Financials	62,373	3.57%
7	STB	Financials	56,368	3.23%
8	VNM	Consumer Staples	56,011	3.21%
9	VCB	Financials	54,410	3.12%
10	VHM	Real Estate	54,212	3.11%
	Total		752,290	43.10%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	24	856,312	49.06%
Real Estate	17	215,086	12.32%
Materials	11	147,425	8.45%
Consumer Staples	10	143,781	8.24%
Industrials	20	143,754	8.24%

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VNSmallcap is a market-capitalization weighted index and designed to measure the performance of small market-capitalization companies from VNAllshare.

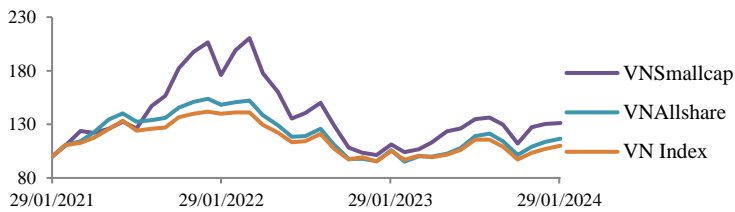
Index Characteristics

Number of Constituents	186
Full Market-Capitalization (Billion VND)	246,848
Free-float adjusted Market-Capitalization (Billion VND)	129,529
Average	696
Max	11,338
Min	13
Median	348
Weighted capitalization of largest company	8.75%
Weighted capitalization of top-10 companies	29.40%

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 29/01/2021 to 31/01/2024



* Indices values are simulatedly rebased to 100 at 29/01/2021

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	8.66%	15.74%	19.03%	42.51%	48.83%

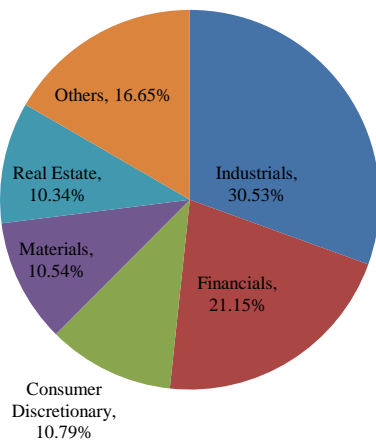
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	86.23%	91.24%	87.95%	83.64%	82.54%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2021	2022	2023	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	97.79%	-51.74%	25.06%	0.62%	17.02%	-2.70%	18.15%	31.30%	78.97%	9.50%	12.35%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	EVF	Financials	11,338	8.75%
2	VSC	Industrials	5,469	4.22%
3	ORS	Financials	3,927	3.03%
4	TDM	Utilities	3,196	2.47%
5	DBD	Health Care	3,173	2.45%
6	HAH	Industrials	2,551	1.97%
7	LCG	Industrials	2,216	1.71%
8	BAF	Consumer Staples	2,144	1.66%
9	SCR	Real Estate	2,107	1.63%
10	HQC	Real Estate	1,954	1.51%
	Total		38,076	29.40%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	60	39,545	30.53%
Financials	12	27,399	21.15%
Consumer Discretionary	24	13,972	10.79%
Materials	33	13,651	10.54%
Real Estate	20	13,399	10.34%

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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.

