

HOSE-Index Series

Data as at: 29 Feb 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

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)

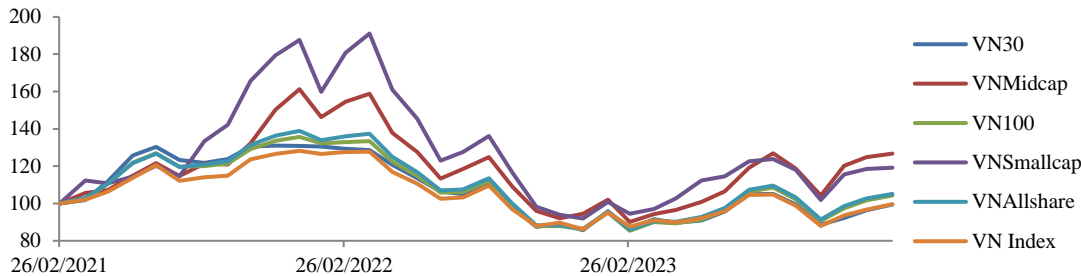
Index Methodology

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 26/02/2021 to 29/02/2024



* Indices values are simulatedly rebased to 100 at 26/02/2021

Industry Classification Standard (GICS®).

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%	7.29%	14.56%	3.08%	31.32%	12.87%	44.45%	4.12%	7.63%
VN30	40.65%	-35.52%	8.04%	8.52%	17.01%	2.53%	24.71%	7.85%	39.86%	2.55%	6.94%
VNMidcap	72.43%	-42.30%	28.82%	5.04%	10.59%	4.89%	47.67%	33.03%	83.12%	9.98%	12.86%
VN100	45.14%	-37.62%	13.95%	7.44%	15.01%	3.21%	31.18%	11.99%	42.83%	3.85%	7.39%
VNSmallcap	97.79%	-51.74%	25.06%	5.13%	8.49%	1.22%	32.58%	25.33%	83.36%	7.82%	12.89%
VN-Index	33.72%	-33.99%	8.24%	7.59%	14.50%	2.34%	22.26%	7.21%	29.75%	2.35%	5.35%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	5.22%	13.87%	17.26%	37.27%	47.23%
VN30	5.51%	12.83%	16.47%	36.81%	47.49%
VNMidcap	6.04%	17.91%	21.38%	49.59%	56.59%
VN100	5.29%	13.90%	17.35%	39.34%	48.88%
VNSmallcap	5.40%	14.52%	17.91%	41.99%	48.87%
VN Index	5.10%	12.46%	15.45%	34.21%	44.42%

Correlation of Indices with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	96.38%	98.79%	98.38%	98.70%	98.24%
VN30	95.02%	97.73%	97.64%	97.00%	97.27%
VNMidcap	79.49%	92.46%	91.16%	79.00%	80.52%
VN100	96.50%	98.77%	98.41%	93.13%	95.09%
VNSmallcap	74.99%	91.41%	87.54%	83.67%	82.71%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	288	30	70	100	188
Full Market-Capitalization (Billion VND)	4,790,482	3,610,497	937,894	4,548,391	242,091
Free-float adjusted Market-Capitalization (Billion VND)	1,992,463	1,299,101	564,714	1,863,816	128,647
Average	6,918	43,303	8,067	18,638	684
Max	117,663	117,663	39,362	117,663	6,003
Min	13	2,621	602	602	13
Median	981	36,495	5,091	8,251	372
Weighted capitalization of largest company	5.91%	9.06%	6.97%	6.31%	4.67%
Weighted capitalization of top-10 companies	40.59%	62.26%	42.35%	43.40%	24.96%

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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	288
Full Market-Capitalization (Billion VND)	4,790,482
Free-float adjusted Market-Capitalization (Billion VND)	1,992,463
Average	6,918
Max	117,663
Min	13
Median	981
Weighted capitalization of largest company	5.91%
Weighted capitalization of top-10 companies	40.59%

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

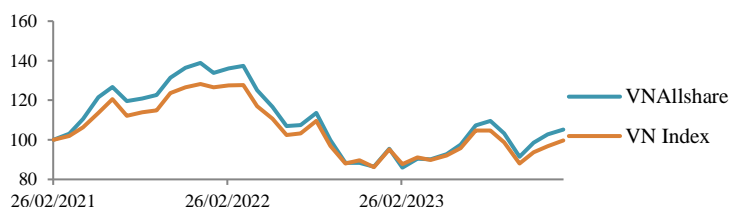
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllshare	5.22%	13.87%	17.26%	37.27%	47.23%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNAllshare	96.38%	98.79%	98.38%	98.70%	98.24%

Indices performance from 26/02/2021 to 29/02/2024

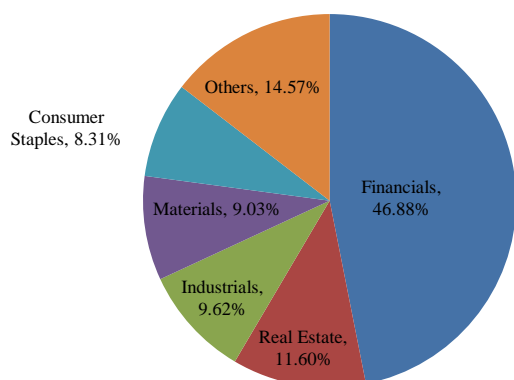


* Indices values are simulated rebased to 100 at 26/02/2021

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%	7.29%	14.56%	3.08%	31.32%	12.87%	44.45%	4.12%	7.63%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	117,663	5.91%
2	HPG	Materials	99,142	4.98%
3	ACB	Financials	97,878	4.91%
4	TCB	Financials	96,622	4.85%
5	VPB	Financials	94,731	4.75%
6	MBB	Financials	69,256	3.48%
7	VNM	Consumer Staples	60,191	3.02%
8	VCB	Financials	59,820	3.00%
9	STB	Financials	59,479	2.99%
10	MWG	Consumer Discretionary	54,050	2.71%
	Total		808,832	40.59%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	37	934,066	46.88%
Real Estate	39	231,066	11.60%
Industrials	78	191,661	9.62%
Materials	44	179,870	9.03%
Consumer Staples	21	165,553	8.31%

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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)	3,610,497
Free-float adjusted Market-Capitalization (Billion VND)	1,299,101
Average	43,303
Max	117,663
Min	2,621
Median	36,495
Weighted capitalization of largest company	9.06%
Weighted capitalization of top-10 companies	62.26%

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

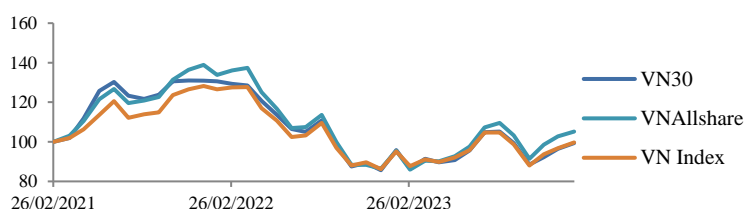
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN30	5.51%	12.83%	16.47%	36.81%	47.49%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN30	95.02%	97.73%	97.64%	97.00%	97.27%

Indices performance from 26/02/2021 to 29/02/2024

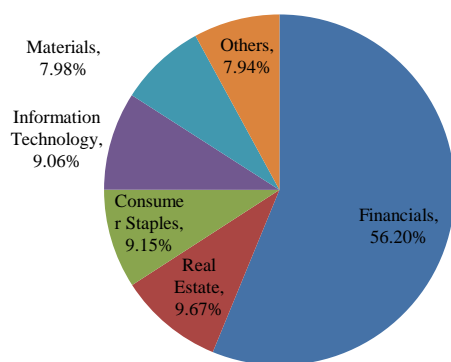


* Indices values are simulated rebased to 100 at 26/02/2021

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%	8.52%	17.01%	2.53%	24.71%	7.85%	39.86%	2.55%	6.94%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	117,663	9.06%
2	HPG	Materials	99,142	7.63%
3	ACB	Financials	97,878	7.53%
4	TCB	Financials	96,622	7.44%
5	VPB	Financials	94,731	7.29%
6	MBB	Financials	69,256	5.33%
7	VNM	Consumer Staples	60,191	4.63%
8	VCB	Financials	59,820	4.60%
9	STB	Financials	59,479	4.58%
10	MWG	Consumer Discretionary	54,050	4.16%
	Total		808,832	62.26%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	15	730,133	56.20%
Real Estate	4	125,572	9.67%
Consumer Staples	3	118,810	9.15%
Information Technology	1	117,663	9.06%
Materials	2	103,718	7.98%

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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)	937,894
Free-float adjusted Market-Capitalization (Billion VND)	564,714
Average	8,067
Max	39,362
Min	602
Median	5,091
Weighted capitalization of largest company	6.97%
Weighted capitalization of top-10 companies	42.35%

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

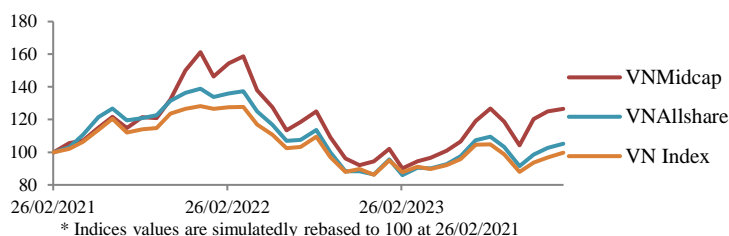
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMidcap	6.04%	17.91%	21.38%	49.59%	56.59%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNMidcap	79.49%	92.46%	91.16%	79.00%	80.52%

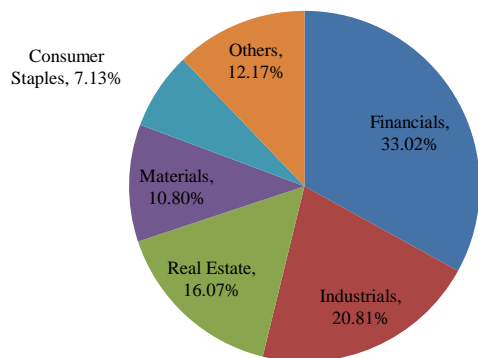
Indices performance from 26/02/2021 to 29/02/2024



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%	5.04%	10.59%	4.89%	47.67%	33.03%	83.12%	9.98%	12.86%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	LPB	Financials	39,362	6.97%
2	EIB	Financials	28,359	5.02%
3	MSB	Financials	27,030	4.79%
4	PNJ	Consumer Discretionary	25,708	4.55%
5	DGC	Materials	25,521	4.52%
6	GMD	Industrials	20,923	3.71%
7	VND	Financials	20,688	3.66%
8	KBC	Real Estate	17,847	3.16%
9	OCB	Financials	17,122	3.03%
10	KDH	Real Estate	16,618	2.94%
	Total		239,177	42.35%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	11	186,442	33.02%
Industrials	18	117,532	20.81%
Real Estate	13	90,728	16.07%
Materials	9	61,001	10.80%
Consumer Staples	7	40,274	7.13%

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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)	4,548,391
Free-float adjusted Market-Capitalization (Billion VND)	1,863,816
Average	18,638
Max	117,663
Min	602
Median	8,251
Weighted capitalization of largest company	6.31%
Weighted capitalization of top-10 companies	43.40%

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

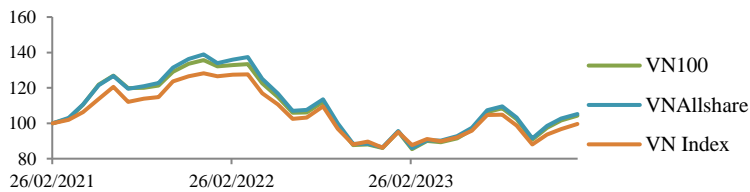
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VN100	5.29%	13.90%	17.35%	39.34%	48.88%

Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VN100	96.50%	98.77%	98.41%	93.13%	95.09%

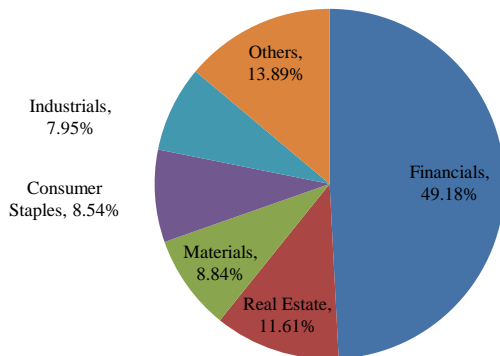
Indices performance from 26/02/2021 to 29/02/2024



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%	7.44%	15.01%	3.21%	31.18%	11.99%	42.83%	3.85%	7.39%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	FPT	Information Technology	117,663	6.31%
2	HPG	Materials	99,142	5.32%
3	ACB	Financials	97,878	5.25%
4	TCB	Financials	96,622	5.18%
5	VPB	Financials	94,731	5.08%
6	MBB	Financials	69,256	3.72%
7	VNM	Consumer Staples	60,191	3.23%
8	VCB	Financials	59,820	3.21%
9	STB	Financials	59,479	3.19%
10	MWG	Consumer Discretionary	54,050	2.90%
	Total		808,832	43.40%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Financials	26	916,575	49.18%
Real Estate	17	216,300	11.61%
Materials	11	164,719	8.84%
Consumer Staples	10	159,084	8.54%
Industrials	19	148,244	7.95%

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VNSmallcap Index

Data as at: 29 Feb 2024

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

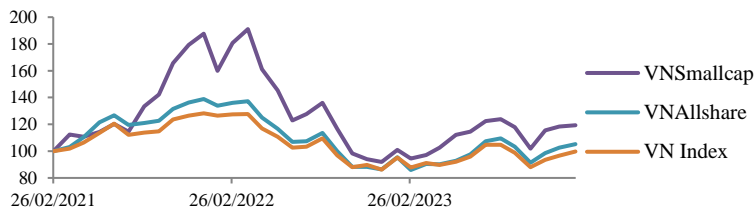
Index Characteristics

Number of Constituents	188
Full Market-Capitalization (Billion VND)	242,091
Free-float adjusted Market-Capitalization (Billion VND)	128,647
Average	684
Max	6,003
Min	13
Median	372
Weighted capitalization of largest company	4.67%
Weighted capitalization of top-10 companies	24.96%

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 26/02/2021 to 29/02/2024



* Indices values are simulatedly rebased to 100 at 26/02/2021

Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	5.40%	14.52%	17.91%	41.99%	48.87%

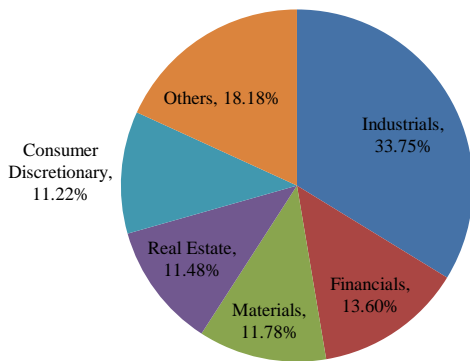
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	74.99%	91.41%	87.54%	83.67%	82.71%

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%	5.13%	8.49%	1.22%	32.58%	25.33%	83.36%	7.82%	12.89%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	VSC	Industrials	6,003	4.67%
2	ORS	Financials	4,297	3.34%
3	DBD	Health Care	3,531	2.74%
4	TDM	Utilities	3,334	2.59%
5	HAH	Industrials	2,877	2.24%
6	IJC	Industrials	2,786	2.17%
7	SAM	Industrials	2,500	1.94%
8	LCG	Industrials	2,342	1.82%
9	BAF	Consumer Staples	2,312	1.80%
10	SCR	Real Estate	2,134	1.66%
	Total		32,115	24.96%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	59	43,417	33.75%
Financials	11	17,491	13.60%
Materials	33	15,151	11.78%
Real Estate	22	14,767	11.48%
Consumer Discretionary	25	14,437	11.22%

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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.

