

HOSE-Index Series

Data as at: 31 Aug 2016

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)

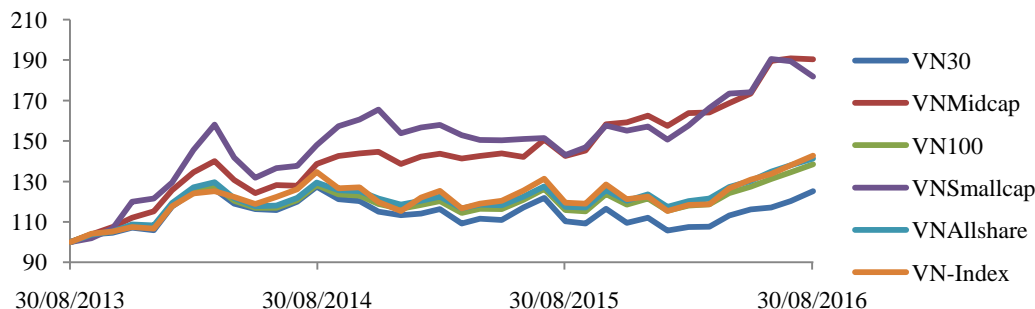
Index Methodology

Free-float adjusted market-capitalization weighted index.

Industry Classification Benchmark

Index constituents are classified in accordance with the Global Industry Classification Standard (GICS®).

Indices performance from 30/08/2013 to 31/08/2016



* Indices values are simulatedly rebased to 100 at 30/08/2013

Indices Performance

	Performance (%)									Annualized Performance (%)	
	2013	2014	2015	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNAllShare	20.07%	9.45%	4.21%	2.43%	8.48%	17.56%	20.35%	41.33%	60.76%	12.22%	9.96%
VN30	15.83%	7.02%	-1.01%	4.08%	7.73%	16.58%	13.48%	25.23%	44.17%	7.79%	7.59%
VNMidcap	31.35%	20.42%	17.19%	-0.29%	9.74%	16.22%	33.44%	90.32%	112.39%	23.93%	16.26%
VN100	19.58%	8.49%	4.38%	2.94%	8.69%	17.33%	19.60%	38.53%	60.39%	11.48%	9.91%
VNSmallcap	29.99%	26.64%	2.18%	-4.00%	4.44%	15.28%	27.11%	81.79%	77.28%	22.05%	12.13%
VN-Index	21.97%	8.12%	6.13%	3.43%	9.09%	20.61%	19.46%	42.72%	58.84%	12.59%	9.70%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	6.79%	8.46%	12.74%	25.38%	36.09%
VN30	7.21%	9.12%	14.20%	27.37%	38.57%
VNMidcap	6.92%	8.36%	12.07%	25.18%	37.46%
VN100	6.83%	8.60%	13.09%	25.77%	36.73%
VNSmallcap	7.47%	8.67%	11.68%	27.11%	36.84%
VN-Index	7.13%	9.70%	14.85%	27.81%	39.28%

Correlation of Indices with VN-Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	94.73%	94.63%	91.94%	93.69%	95.10%
VN30	94.73%	95.18%	92.06%	93.76%	95.07%
VNMidcap	78.13%	74.51%	77.42%	80.01%	82.44%
VN100	94.84%	95.01%	91.95%	93.88%	95.13%
VNSmallcap	74.64%	69.07%	72.49%	72.18%	76.86%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	222	30	70	100	122
Full Market-Capitalization (Billion VND)	1,298,572	1,045,617	192,812	1,238,429	60,143
Free-float adjusted Market-Capitalization (Billion VND)	463,177	341,030	90,949	431,978	31,198
Average	2,086	11,368	1,299	4,320	256
Max	101,848	101,848	10,327	101,848	1,293
Min	18	1,201	121	121	18
Median	424	4,721	897	1,270	190
Weighted capitalization of largest company	21.99%	29.86%	11.36%	23.58%	4.14%
Weighted capitalization of top-10 companies	57.49%	77.83%	43.42%	61.64%	25.49%

Disclaimer: "VN30", "VNMidcap", "VNSmallCap", "VN100", "VNAllshare" and "VNAllshare Sector" (collectively called "HOSE-Index") are the registered trademarks and/or service mark solely owned by, and proprietary to the Hochiminh Stock Exchange. HOSE-Index can be used to create a range of index-linked products including but not limited to tracker funds, derivatives, etc. Such product creation is subject to approval by HOSE. For more information, please contact via e-mail: index@hsx.vn
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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.

