

HOSE-Index Series

Data as at: 30 Sep 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)

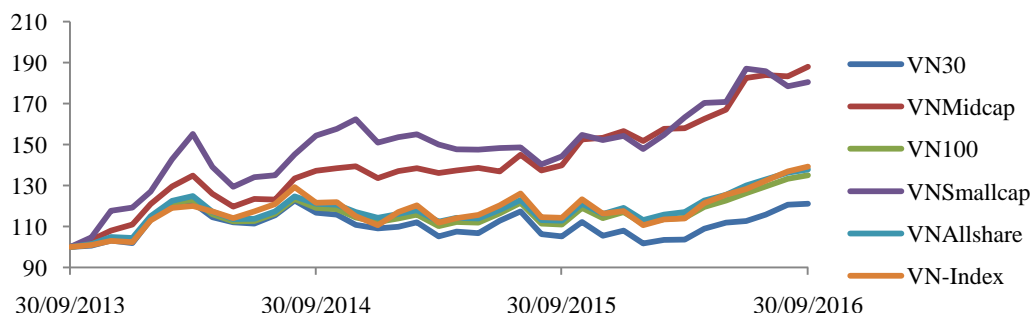
Index Methodology

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 30/09/2013 to 30/09/2016



* Indices values are simulatedly rebased to 100 at 30/09/2013

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%	1.21%	6.05%	17.69%	22.17%	37.88%	64.50%	11.30%	10.47%
VN30	15.83%	7.02%	-1.01%	0.48%	7.50%	16.92%	15.18%	21.19%	46.60%	6.62%	7.95%
VNMidcap	31.35%	20.42%	17.19%	2.52%	2.94%	18.91%	34.32%	87.95%	113.23%	23.41%	16.35%
VN100	19.58%	8.49%	4.38%	1.22%	6.90%	18.12%	21.71%	35.02%	64.69%	10.53%	10.49%
VNSmallcap	29.99%	26.64%	2.18%	1.16%	-3.50%	10.54%	25.16%	80.46%	74.76%	21.75%	11.81%
VN-Index	21.97%	8.12%	6.13%	1.65%	8.46%	22.19%	21.88%	39.20%	60.37%	11.65%	9.91%

Indices Volatility

	3 months	6 months	1 year	3 years	5 years
VNAllShare	6.44%	8.50%	12.45%	25.28%	35.72%
VN30	6.92%	9.24%	13.86%	27.29%	38.17%
VNMidcap	6.43%	8.28%	12.01%	25.10%	36.96%
VN100	6.50%	8.63%	12.76%	25.67%	36.35%
VNSmallcap	6.88%	8.79%	11.75%	27.00%	36.56%
VN-Index	7.10%	9.75%	14.71%	27.79%	38.85%

Correlation of Indices with VN-Index

	3 months	6 months	1 year	3 years	5 years
VNAllShare	93.71%	94.34%	92.08%	93.62%	95.14%
VN30	94.11%	94.62%	92.20%	93.71%	95.04%
VNMidcap	78.18%	74.77%	76.87%	79.83%	82.04%
VN100	94.02%	94.71%	92.15%	93.83%	95.19%
VNSmallcap	72.85%	69.15%	71.84%	72.03%	76.73%

Indices Characteristics

	VNAllshare	VN30	VNMidcap	VN100	VNSmallcap
Number of Constituents	222	30	70	100	122
Full Market-Capitalization (Billion VND)	1,311,889	1,050,374	199,965	1,250,339	61,550
Free-float adjusted Market-Capitalization (Billion VND)	463,323	338,927	92,898	431,825	31,498
Average	2,087	11,298	1,327	4,318	258
Max	91,402	91,402	9,497	91,402	1,359
Min	8	1,074	117	117	8
Median	406	4,741	924	1,209	189
Weighted capitalization of largest company	19.73%	26.97%	10.22%	21.17%	4.31%
Weighted capitalization of top-10 companies	56.67%	77.38%	43.64%	60.80%	26.45%

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.

