

SOLUTION OVERVIEW

FTSE Vietnam Indices

Capture the rising star on the frontier horizon



Overview

The FTSE Frontier Large Mid Cap Vietnam Index and the FTSE Vietnam 30 Index are parts of the FTSE Frontier Index Series.

Launched in 2014, the FTSE Frontier Index Series provides a comprehensive and transparent series of benchmarks for the performance of large, mid and small-cap equity securities from eligible Frontier markets in Europe, Americas, Asia-Pacific, Africa and the Middle East.

The FTSE Frontier Large Mid Cap Vietnam Index covers the large and midcap equity securities from Ho Chi Minh Stock Exchange and Hanoi Stock Exchange in Vietnam.

The FTSE Vietnam 30 Index comprises the largest 30 Vietnam companies by full market capitalization that are constituents of the FTSE Frontier Vietnam Index (including large, mid, small-cap) and trade on the Ho Chi Minh Stock Exchange.

Barometers of Vietnam's stock market

The FTSE Frontier Large Mid Cap Vietnam Index acts as a comprehensive benchmark for the Vietnam stock market. IPO fast entry has been set for candidates if they meet a defined threshold, in order to seize the latest market development.

The FTSE Vietnam 30 Index focuses exclusively on the largest and more liquid companies listed on the Ho Chi Minh Stock Exchange, providing specific exposure to blue chip companies in Vietnam.

Features

Investability secured

Free Float and FOL adjustments have been applied to the Vietnam indices in order to offer free access for foreign investors.

Rigorously maintained

Annual and semi-annual reviews for the FTSE Frontier Large Mid Cap Vietnam Index and the FTSE Vietnam 30 Index respectively, together with daily corporate actions and share adjustments, ensure that the indices accurately represent the true opportunity set.

The country review process is conducted annually with the results made public every year in September.

Transparency and governance

Managed according to a publicly available, transparent rule set and in accordance with FTSE Russell's global best practice standards of index governance.

Established ecosystem

Futures tracking the FTSE Frontier Large Mid Cap Vietnam Index and the FTSE Vietnam 30 Index have been launched by the Singapore Exchange in 2020. The two index futures, together with the ETFs benchmarking the FTSE Vietnam 30 Index have created an ecosystem that now gives international investors an efficient way of accessing or hedging the Vietnam market.



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Methodology summary for our key Vietnam index offering

	FTSE Frontier Large Mid Cap Vietnam Index	FTSE Vietnam 30 Index
Index series	FTSE Frontier Index Series	
Target coverage	Captures around 92% of the broader FTSE Frontier Vietnam Index	Comprises the largest 30 Vietnam companies traded on the Ho Chi Minh Stock Exchange
Eligible constituents	Constituents of the FTSE Frontier Vietnam Index listed on the Ho Chi Minh Stock Exchange & the Hanoi Stock Exchange	Constituents of the FTSE Frontier Vietnam Index are listed on the Ho Chi Minh Stock Exchange
Investability	Free float and FOL adjusted	Free float and FOL adjusted
Size segmentation	Large and mid-cap constituents	Top 30 largest constituents
IPO fast entry	Yes	No
Liquidity screen	Each security tested for liquidity annually in September by calculation of its velocity trading per month	Each security tested for liquidity annually in September by calculation of its velocity trading per month
No. of constituents	Variable (56 ¹)	30
Review frequency	Annually in September	Semi-annually in March & September
Calculation	End of day & real time available	End of day & real time available
Capping	N/A	10% at constituent level
BBG Ticker	FILMNVNR (net return)	FIVNM30 (price return)

Vietnam indices under the FTSE Frontier Index Series

- FTSE Frontier Vietnam Index (including large, mid, small cap companies)
- FTSE Frontier Large Cap Vietnam Index
- FTSE Frontier Mid Cap Vietnam Index
- FTSE Frontier Small Cap Vietnam Index
- FTSE Frontier Large Mid Cap Vietnam Index
- FTSE Vietnam 30 Index

¹ As of August 31, 2022

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