

FTSE Frontier Large Mid Cap Vietnam USD Net Tax Index

Data as at: 29 March 2024

The FTSE Frontier Large Mid Cap Vietnam is part of the FTSE Frontier Index Series. The index measures the performance of Large and Mid Cap constituents within the FTSE Frontier Vietnam Index. The index aims to capture around 92% of the broader FTSE Frontier Vietnam Index. This index measures the Net Total Return, reflecting the tax adjustment of dividends.

Managed according to a transparent rule set, the index is designed for use as a performance benchmark and for use in the creation of index tracking products.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Frontier Large Mid Cap Net Tax Vietnam	7.1	6.1	7.1	13.9	-15.9	3.8	-5.6	0.7	19.1	23.2	26.6
FTSE Frontier Large Cap VIETNAM	6.0	3.0	6.0	5.6	-26.5	-14.7	-9.8	-3.1	18.7	21.8	25.8
FTSE Frontier Mid Cap VIETNAM	9.2	13.4	9.2	40.0	29.0	118.4	8.9	16.9	22.6	32.4	32.9
FTSE Frontier Vietnam	7.2	6.4	7.2	16.0	-12.8	10.5	-4.5	2.0	19.0	23.8	27.0

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Frontier Large Mid Cap Net Tax Vietnam	5.3	4.3	11.1	58.0	-11.2	3.9	21.1	42.9	-46.3	10.4
FTSE Frontier Large Cap VIETNAM	-6.7	15.9	12.1	64.7	-8.9	3.9	16.1	30.5	-45.3	3.5
FTSE Frontier Mid Cap VIETNAM	28.2	-14.2	9.5	34.7	-20.4	4.6	51.8	100.8	-49.2	31.9
FTSE Frontier Vietnam	7.8	3.7	12.3	55.4	-11.6	3.3	23.4	48.8	-47.1	12.5

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Constituents of the FTSE Frontier Index Series are adjusted for free float and foreign ownership limits.

Liquidity

Each security will be tested for liquidity annually in September by calculation of its velocity trading per month.

Transparency

The indexes use a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and net total return methodologies and available real-time and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Frontier Large Mid Cap Net Tax Vietnam	0.8	-0.2	0.0	0.2	-24.0	-54.7	-54.7	-54.7
FTSE Frontier Large Cap VIETNAM	0.4	-0.4	-0.1	0.2	-25.0	-52.1	-52.1	-52.1
FTSE Frontier Mid Cap VIETNAM	1.7	0.3	0.5	0.3	-24.0	-63.3	-63.3	-63.3
FTSE Frontier Vietnam	0.9	-0.2	0.1	0.3	-23.6	-55.9	-55.9	-55.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Hoa Phat Group JSC	General Industrials	3,476	10.09
Vingroup JSC	Real Estate Investment and Services Development	2,364	6.86
Vinhomes	Real Estate Investment and Services Development	2,261	6.56
Joint Stock Commercial Bank for Foreign Trade of Vietnam	Banks	2,181	6.33
Vietnam Dairy Products JSC	Food Producers	1,972	5.72
Masan Group Corp.	Food Producers	1,917	5.57
SSI Securities	Investment Banking and Brokerage Services	1,819	5.28
Vincom Retail	Retailers	940	2.73
Ducgiang Chemicals & Detergent Powder	Chemicals	926	2.69
VNDirect Securities JSC	Investment Banking and Brokerage Services	803	2.33
Totals		18,658	54.16

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	196	0.57
3010	Banks	4	3,789	11.00
3020	Financial Services	6	4,425	12.84
3030	Insurance	1	127	0.37
3510	Real Estate	16	8,486	24.63
4040	Retailers	2	1,360	3.95
4050	Travel and Leisure	1	675	1.96
4510	Food Beverage and Tobacco	9	5,578	16.19
5010	Construction and Materials	10	1,440	4.18
5020	Industrial Goods and Services	5	5,189	15.06
5510	Basic Resources	1	288	0.84
5520	Chemicals	3	1,391	4.04
6010	Energy	3	926	2.69
6510	Utilities	5	584	1.69
Totals		67	34,451	100.00

INFORMATION

Index Universe

FTSE Frontier Index

Index Launch

27 November 2020

Base Date

19 December 2008

Base Value

1000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY

Review Dates

Annually in September

Index Characteristics

Attributes	FTSE Frontier Large Mid Cap Net Tax Vietnam
Number of constituents	67
Net MCap (USDm)	34,451
Dividend Yield %	1.23
Constituent Sizes (Net MCap USDm)	
Average	514
Largest	3,476
Smallest	9
Median	277
Weight of Largest Constituent (%)	10.09
Top 10 Holdings (% Index MCap)	54.16

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