

VNMidcap Index

Data as at: 31 Aug 2016

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)	192,812
Free-float adjusted Market-Capitalization (Billion VND)	90,949
Average	1,299
Max	10,327
Min	121
Median	897
Weighted capitalization of largest company	11.36%
Weighted capitalization of top-10 companies	43.42%

Information

Base Date: 24/01/2014
Base Value: 560.19
Availability: Price and Total Return
Frequency:
 - VN30: Once per minute.
 - VN30TRI: End of day.
Capping limit: 10%
Calculation Method: Free-float adjusted market-capitalization weighted index.
Currency: VND

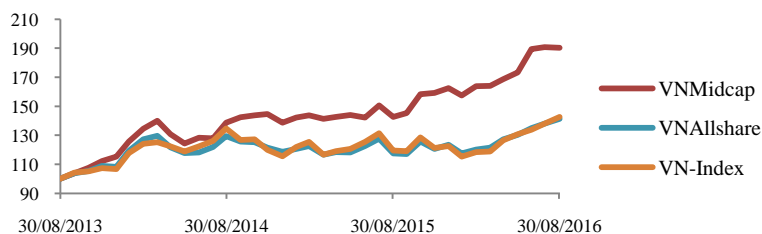
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNMid	6.92%	8.36%	12.07%	25.18%	37.46%

Correlation with VN-Index

	3 months	6 months	1 year	3 years	5 years
VNMid	78.13%	74.51%	77.42%	80.01%	82.44%

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

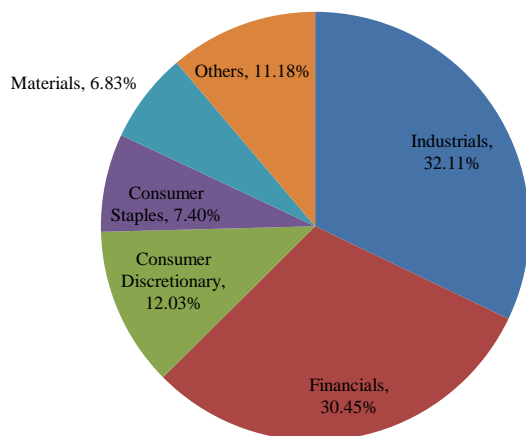


* Indices values are simulatedly rebased to 100 at 30/08/2013

Index Performance

	Performance (%)									Annualized Performance (%)	
	2013	2014	2015	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNMid	31.35%	20.42%	17.19%	-0.29%	9.74%	16.22%	33.44%	90.32%	112.39%	23.93%	16.26%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	EIB	Financials	10,327	11.36%
2	CTD	Industrials	5,685	6.25%
3	PNJ	Consumer Discretionary	4,503	4.95%
4	BMP	Industrials	3,706	4.08%
5	KDH	Financials	3,289	3.62%
6	VSC	Industrials	3,116	3.43%
7	VHC	Consumer Staples	2,305	2.53%
8	DRC	Consumer Discretionary	2,293	2.52%
9	ASM	Financials	2,164	2.38%
10	HBC	Industrials	2,101	2.31%
Total			39,490	43.42%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	20	29,203	32.11%
Financials	18	27,693	30.45%
Consumer Discretionary	10	10,940	12.03%
Consumer Staples	5	6,728	7.40%
Materials	6	6,212	6.83%

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