

VNSmallcap Index

Data as at: 31 Aug 2016

VNSmallcap is a market-capitalization weighted index and designed to measure the performance of small market-capitalization companies from VNAllshare.

Index Characteristics

Number of Constituents	122
Full Market-Capitalization (Billion VND)	60,143
Free-float adjusted Market-Capitalization (Billion VND)	31,198
Average	256
Max	1,293
Min	18
Median	190
Weighted capitalization of largest company	4.14%
Weighted capitalization of top-10 companies	25.49%

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

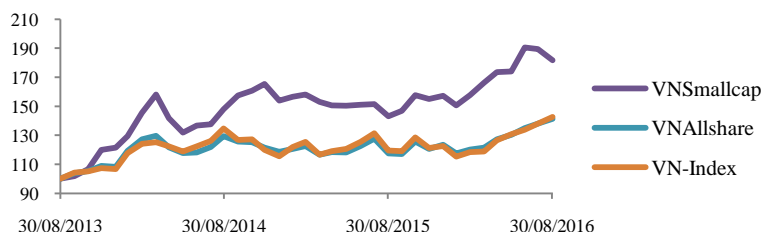
Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmall	7.47%	8.67%	11.68%	27.11%	36.84%

Correlation with VN-Index

	3 months	6 months	1 year	3 years	5 years
VNSmall	74.64%	69.07%	72.49%	72.18%	76.86%

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

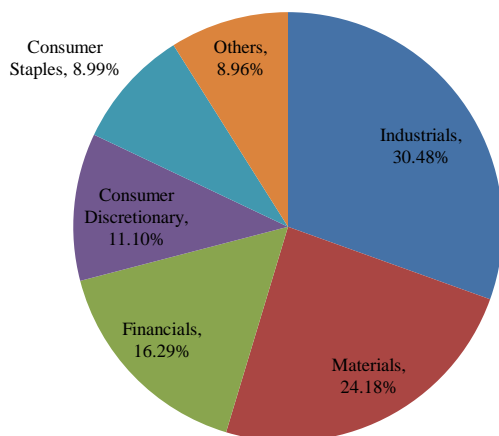


* Indices values are simulatedly rebased to 100 at 30/08/2013

Index Performance

	Performance (%)									Annualized Performance (%)	
	2013	2014	2015	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmall	29.99%	26.64%	2.18%	-4.00%	4.44%	15.28%	27.11%	81.79%	77.28%	22.05%	12.13%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	KSB	Materials	1,293	4.14%
2	STG	Industrials	1,160	3.72%
3	EVE	Consumer Discretionary	823	2.64%
4	TDH	Financials	742	2.38%
5	NKG	Materials	720	2.31%
6	NAF	Consumer Staples	676	2.17%
7	SVC	Consumer Discretionary	643	2.06%
8	NNC	Materials	640	2.05%
9	CTI	Materials	628	2.01%
10	ITC	Financials	628	2.01%
Total			7,953	25.49%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	41	9,510	30.48%
Materials	26	7,543	24.18%
Financials	17	5,081	16.29%
Consumer Discretionary	10	3,464	11.10%
Consumer Staples	15	2,806	8.99%

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