

VNSmallcap Index

Data as at: 28 Feb 2017

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

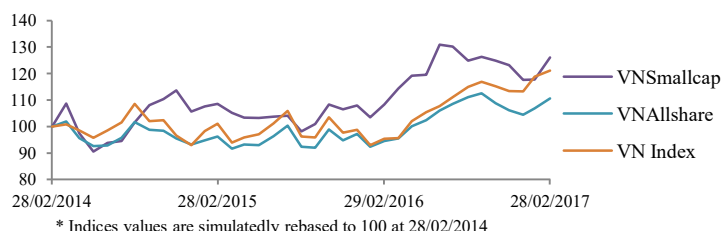
Index Characteristics

Number of Constituents	134
Full Market-Capitalization (Billion VND)	62,379
Free-float adjusted Market-Capitalization (Billion VND)	31,248
Average	233
Max	767
Min	13
Median	178
Weighted capitalization of largest company	2.45%
Weighted capitalization of top-10 companies	21.50%

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

Indices performance from 28/02/2014 to 28/02/2017



Index Volatility

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	4.90%	6.72%	11.09%	26.10%	35.75%

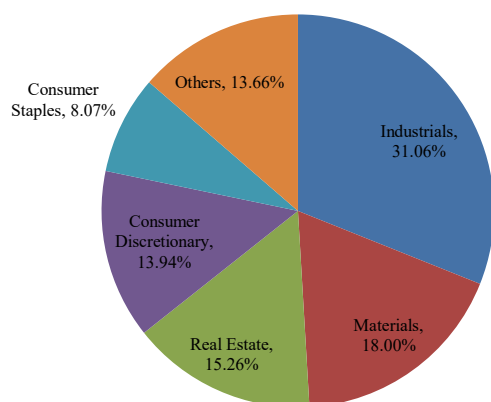
Correlation with VN Index

	3 months	6 months	1 year	3 years	5 years
VNSmallcap	52.39%	57.28%	64.90%	72.72%	75.69%

Index Performance

	Performance (%)									Annualized Performance (%)	
	2014	2015	2016	1 month	3 months	6 months	1 year	3 years	5 years	3 years	5 years
VNSmallcap	26.64%	2.18%	8.94%	7.10%	2.32%	0.97%	16.40%	26.12%	94.36%	8.04%	14.21%

Sector Breakdown



Top-10 Constituents of Market Capitalization

	Stock	Sector	Free-float adjusted market-cap (Billion VND)	Weight (%)
1	TDH	Real Estate	767	2.45%
2	SVC	Consumer Discretionary	752	2.41%
3	TLH	Materials	719	2.30%
4	PET	Industrials	708	2.27%
5	VNE	Industrials	696	2.23%
6	CTI	Materials	680	2.18%
7	NAF	Consumer Staples	637	2.04%
8	DCL	Health Care	629	2.01%
9	TCM	Consumer Discretionary	589	1.89%
10	ITC	Real Estate	540	1.73%
Total			6,717	21.50%

Top-5 Sectors of Market Capitalization

Sector	Number of Companies	Free-float adjusted market-cap (Billion VND)	Weight (%)
Industrials	44	9,706	31.06%
Materials	25	5,625	18.00%
Real Estate	17	4,770	15.26%
Consumer Discretionary	14	4,356	13.94%
Consumer Staples	14	2,522	8.07%

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