

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

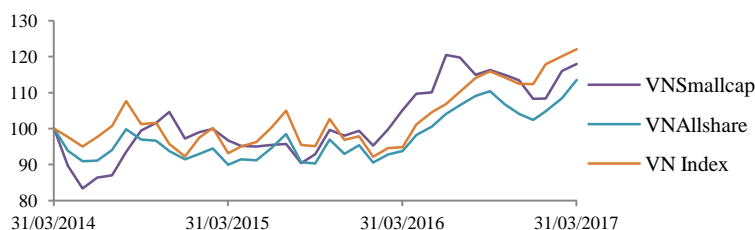
## Index Characteristics

|   |        |
|---|--------|
| Number of Constituents                                  | 134    |
| Full Market-Capitalization (Billion VND)                | 63,205 |
| Free-float adjusted Market-Capitalization (Billion VND) | 31,784 |
| Average   | 237    |
| Max   | 872    |
| Min   | 14     |
| Median  | 185    |
| Weighted capitalization of largest company              | 2.74%  |
| Weighted capitalization of top-10 companies             | 21.46% |

## 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 31/03/2014 to 31/03/2017



\* Indices values are simulatedly rebased to 100 at 31/03/2014

## Index Volatility

|            | 3 months | 6 months | 1 year | 3 years | 5 years |
|------------|----------|----------|--------|---------|---------|
| VNSmallcap | 3.85%    | 6.60%    | 11.03% | 25.51%  | 35.28%  |

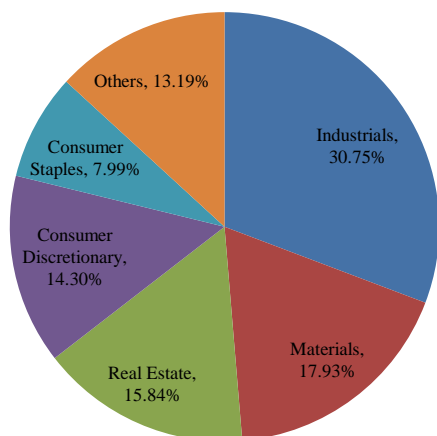
## Correlation with VN Index

|            | 3 months | 6 months | 1 year | 3 years | 5 years |
|------------|----------|----------|--------|---------|---------|
| VNSmallcap | 45.52%   | 55.37%   | 64.41% | 72.39%  | 75.34%  |

## 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% | 1.69%   | 8.99%    | 1.50%    | 12.20% | 18.02%  | 87.36%                     | 5.68%   | 13.38%  |

## Sector Breakdown



## Top-10 Constituents of Market Capitalization

|    | Stock        | Sector                 | Free-float adjusted market-cap (Billion VND) | Weight (%)    |
|----|--------------|------------------------|--|---------------|
| 1  | TDH          | Real Estate            | 872  | 2.74%         |
| 2  | SVC          | Consumer Discretionary | 758  | 2.39%         |
| 3  | CTI          | Materials              | 746  | 2.35%         |
| 4  | TLH          | Materials              | 719  | 2.26%         |
| 5  | PET          | Industrials            | 701  | 2.21%         |
| 6  | TCM          | Consumer Discretionary | 638  | 2.01%         |
| 7  | ITC          | Real Estate            | 634  | 1.99%         |
| 8  | NAF          | Consumer Staples       | 630  | 1.98%         |
| 9  | VNE          | Industrials            | 566  | 1.78%         |
| 10 | LCG          | Industrials            | 558  | 1.76%         |
|    | <b>Total</b> |                        | <b>6,822</b>                                 | <b>21.46%</b> |

## Top-5 Sectors of Market Capitalization

| Sector                 | Number of Companies | Free-float adjusted market-cap (Billion VND) | Weight (%) |
|------------------------|---------------------|--|------------|
| Industrials            | 44                  | 9,775  | 30.75%     |
| Materials              | 25                  | 5,698  | 17.93%     |
| Real Estate            | 17                  | 5,035  | 15.84%     |
| Consumer Discretionary | 14                  | 4,545  | 14.30%     |
| Consumer Staples       | 14                  | 2,539  | 7.99%      |

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