

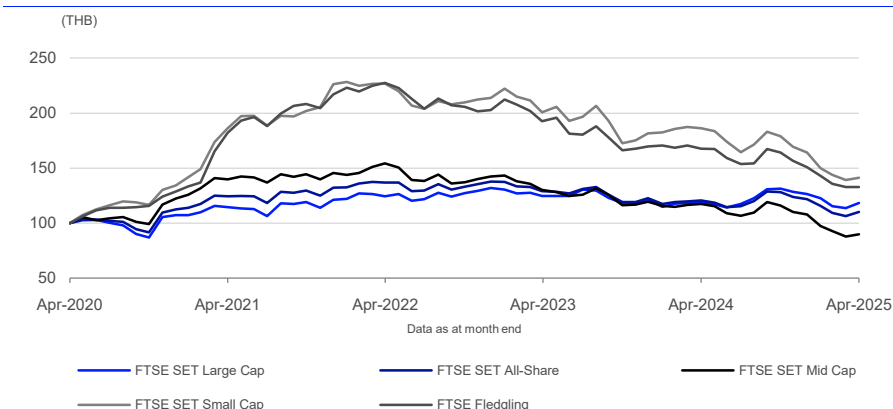
FTSE SET Index Series

Data as at: 30 April 2025

FTSE Group and the Stock Exchange of Thailand (SET) have jointly created the FTSE SET Index Series to provide investors with a comprehensive series of indices for accessing segments of Thailand's market. The index series adopts FTSE's global index standards such as size, free float weighting and liquidity screening, and offers local and international investors a range of benchmark and tradable indices for performance measurement, product creation and analysis.

The FTSE SET Large Cap Index is the flagship index of the series, capturing the largest, most liquid companies on the Thai market. The index series also includes size, sector, and Shariah-based indices.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (THB)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE SET Large Cap	-3.6	-10.0	-6.4	-0.6	-4.8	18.3	-1.6	3.4	15.0	12.6	14.9
FTSE SET All-Share	-4.7	-13.9	-9.4	-8.7	-19.5	10.2	-7.0	2.0	15.0	12.8	14.1
FTSE SET Mid Cap	-8.0	-22.7	-16.8	-23.6	-41.9	-10.4	-16.6	-2.2	17.6	14.8	15.2
FTSE SET Small Cap	-5.7	-21.1	-13.9	-24.1	-37.7	41.3	-14.6	7.2	16.7	16.7	16.8
FTSE Fledgling	-7.2	-19.2	-12.1	-20.9	-41.7	32.6	-16.5	5.8	10.5	12.2	15.9

* 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 % (THB)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE SET Large Cap	-16.7	23.0	21.5	-4.2	0.7	-13.4	13.1	8.8	-7.9	4.2
FTSE SET All-Share	-12.6	24.3	17.3	-8.3	2.4	-7.8	17.6	4.1	-10.9	-0.8
FTSE SET Mid Cap	-0.7	28.8	9.9	-15.2	8.3	3.7	19.0	-2.3	-16.0	-9.9
FTSE SET Small Cap	-7.3	21.2	3.2	-26.9	-1.3	12.3	68.5	-5.5	-15.1	-9.6
FTSE Fledgling	-12.7	11.4	4.4	-13.5	-9.9	8.8	68.5	-6.7	-16.3	-11.0

FEATURES

Coverage

All eligible stocks listed on the Stock Exchange of Thailand's (SET) Main Board.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

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

Availability

The indexes are calculated based on price and total return methodologies, both real time and end-of-day. The headline FTSE SET Large Cap Index is delivered on an intra-second basis.

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 (THB)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE SET Large Cap	0.0	-0.1	0.2	0.1	-21.9	-21.9	-22.7	-43.0
FTSE SET All-Share	-0.6	-0.5	0.1	0.0	-24.8	-29.5	-29.5	-42.6
FTSE SET Mid Cap	-1.4	-1.1	-0.1	0.0	-32.2	-47.0	-47.7	-47.7
FTSE SET Small Cap	-1.5	-0.8	0.4	-0.1	-31.8	-43.3	-45.8	-58.4
FTSE Fledgling	-2.0	-1.3	0.4	-0.1	-26.1	-45.2	-46.9	-48.1

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

Top 10 Constituents - FTSE SET Large Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
PTT	Thailand	Oil Gas and Coal	442,726	9.97
Kasikornbank	Thailand	Banks	372,126	8.38
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	329,373	7.42
CP ALL	Thailand	Personal Care Drug and Grocery Stores	306,260	6.90
SCB X	Thailand	Banks	300,635	6.77
Bangkok Dusit Medical Services PCL	Thailand	Health Care Providers	280,259	6.31
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	273,246	6.15
Bangkok Bank	Thailand	Banks	263,283	5.93
Gulf Development	Thailand	Electricity	223,320	5.03
Airports of Thailand	Thailand	Industrial Transportation	163,928	3.69
Totals			2,955,156	66.56

Top 10 Constituents - FTSE SET Small Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Praram 9 Hospital	Thailand	Health Care Providers	11,821	3.49
LH Hotel Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	11,367	3.35
Sky ICT	Thailand	Software and Computer Services	9,469	2.79
Moshi Moshi Retail Corporation	Thailand	Retailers	7,910	2.33
SVI	Thailand	Electronic and Electrical Equipment	7,816	2.31
Aurora Design	Thailand	Retailers	7,668	2.26
Thai Stanley Electric	Thailand	Automobiles and Parts	7,424	2.19
XSpring Capital	Thailand	Investment Banking and Brokerage Services	7,246	2.14
BA Airport Leasehold REIT	Thailand	Real Estate Investment Trusts	6,921	2.04
Karmarts	Thailand	Personal Care Drug and Grocery Stores	6,529	1.93
Totals			84,170	24.83

INFORMATION

Index Universe

FTSE SET All-Share Index

Base Date

29 February 2008

Base Value

1000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indices available.
The FTSE SET Large Cap Index is available on an intra-second streaming basis.

End-of-Day Distribution

By FTP and email

Currency

USD, EUR, GBP, JPY, THB (real time in THB only)

Review Dates

Semi-annually in June and December

History

From 3 January 1997

Top 10 Constituents - FTSE SET Fledgling Index

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Prospect Logistics and Industrial Leasehold REIT	Thailand	Real Estate Investment Trusts	2,686	1.72
Grande Royal Orchid Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,566	1.65
Mfc Asset Management	Thailand	Investment Banking and Brokerage Services	2,362	1.52
Precise	Thailand	Electronic and Electrical Equipment	2,008	1.29
CPN Commercial Growth Leasehold Property Fund	Thailand	Real Estate Investment Trusts	1,936	1.24
Inter Pharma	Thailand	Pharmaceuticals and Biotechnology	1,874	1.20
Khonburi Sugar Power Plant Infrastructure Fund	Thailand	Electricity	1,743	1.12
Hemaraj Industrial Property and Leasehold Fund	Thailand	Real Estate Investment Trusts	1,694	1.09
Amata Summit Growth Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	1,643	1.05
Internet Thailand Ltd	Thailand	Software and Computer Services	1,625	1.04
Totals			20,136	12.92

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE SET All-Share			FTSE SET Large Cap			FTSE Fledgling		
		No. of Cons	Net MCap (THBm)	Wgt %	No. of Cons	Net MCap (THBm)	Wgt %	No. of Cons	Net MCap (THBm)	Wgt %
1010	Technology	10	336,278	5.42	1	273,246	6.15	13	8,397	5.39
1510	Telecommunications	13	578,104	9.31	2	456,260	10.28	3	966	0.62
2010	Health Care	20	458,409	7.39	2	373,787	8.42	9	8,240	5.29
3010	Banks	8	1,253,822	20.20	5	1,149,614	25.89	-	-	-
3020	Financial Services	20	219,179	3.53	1	48,638	1.10	13	7,685	4.93
3030	Insurance	4	51,739	0.83	1	30,668	0.69	9	4,146	2.66
3510	Real Estate	29	402,888	6.49	2	173,696	3.91	62	41,907	26.89
4010	Automobiles and Parts	4	13,491	0.22	-	-	-	5	2,202	1.41
4020	Consumer Products and Services	7	16,471	0.27	-	-	-	20	6,195	3.98
4030	Media	9	53,262	0.86	-	-	-	9	3,940	2.53
4040	Retailers	16	251,817	4.06	3	153,076	3.45	7	2,409	1.55
4050	Travel and Leisure	10	163,055	2.63	1	107,267	2.42	9	2,836	1.82
4510	Food Beverage and Tobacco	34	313,585	5.05	1	128,505	2.89	17	8,133	5.22
4520	Personal Care Drug and Grocery Stores	5	318,300	5.13	1	306,260	6.90	4	2,185	1.40
5010	Construction and Materials	16	63,780	1.03	-	-	-	25	10,864	6.97
5020	Industrial Goods and Services	33	491,016	7.91	3	304,864	6.87	46	21,905	14.06
5510	Basic Resources	1	2,685	0.04	-	-	-	28	10,340	6.63
5520	Chemicals	5	84,342	1.36	2	68,950	1.55	8	3,099	1.99
6010	Energy	15	751,898	12.11	3	620,122	13.97	9	4,705	3.02
6510	Utilities	23	383,160	6.17	2	244,803	5.51	13	5,685	3.65
Totals		282	6,207,279	100.00	30	4,439,756	100.00	309	155,840	100.00

Index Characteristics

Attributes	FTSE SET All-Share	FTSE SET Large Cap	FTSE Fledgling
Number of constituents	282	30	309
Net MCap (THBm)	6,207,279	4,439,756	155,840
Dividend Yield %	4.53	4.27	5.44
Constituent Sizes (Net MCap THBm)			
Average	22,012	147,992	504
Largest	442,726	442,726	2,686
Smallest	76	15,721	26
Median	3,637	125,472	374
Weight of Largest Constituent (%)	7.13	9.97	1.72
Top 10 Holdings (% Index MCap)	47.61	66.56	12.92



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