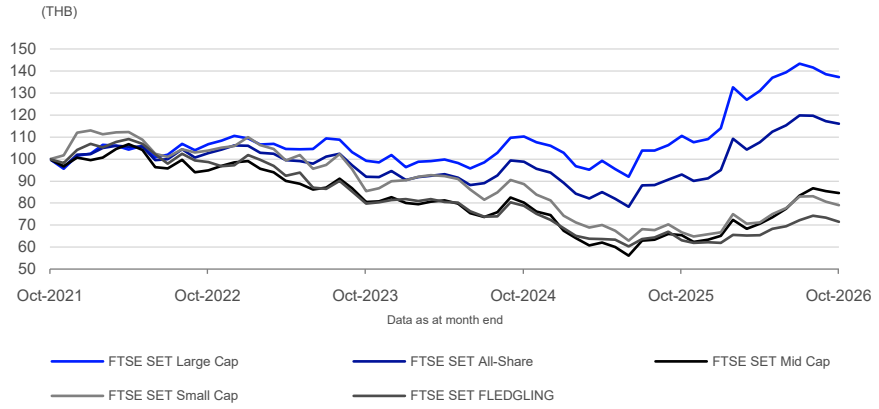
FTSE SET Index Series

Data as at: 30 October 2026

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	-4.2	4.8	25.9	24.1	38.4	37.3	11.4	6.5	15.8	14.4	13.7
FTSE SET All-Share	-3.1	7.9	27.2	24.9	26.2	16.1	8.1	3.0	15.2	14.5	13.6
FTSE SET Mid Cap	1.4	19.7	33.6	29.3	5.1	-15.4	1.7	-3.3	15.9	16.9	15.4
FTSE SET Small Cap	-4.6	11.1	20.2	18.5	-7.5	-20.9	-2.6	-4.6	13.4	16.4	15.6
FTSE SET FLEDGLING	-0.9	9.4	15.0	13.4	-10.3	-28.5	-3.6	-6.5	9.1	11.2	12.2

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE SET Large Cap	23.0	21.5	-4.2	0.7	-13.4	13.1	8.8	-7.9	4.2	2.8
FTSE SET All-Share	24.3	17.3	-8.3	2.4	-7.8	17.6	4.1	-10.9	-0.8	-2.7
FTSE SET Mid Cap	28.8	9.9	-15.2	8.3	3.7	19.0	-2.3	-16.0	-9.9	-15.1
FTSE SET Small Cap	21.2	3.2	-26.9	-1.3	12.3	68.5	-5.5	-15.1	-9.6	-19.1
FTSE SET FLEDGLING	11.4	4.4	-13.5	-9.9	8.8	68.5	-6.7	-16.3	-11.0	-14.1

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	1.6	0.9	0.5	0.3	-9.0	-21.9	-21.9	-43.0
FTSE SET All-Share	1.7	0.6	0.2	0.2	-8.9	-24.8	-29.5	-42.6
FTSE SET Mid Cap	1.9	0.1	-0.2	0.0	-10.6	-36.4	-50.6	-50.6
FTSE SET Small Cap	1.4	-0.1	-0.3	0.0	-8.4	-34.4	-47.6	-58.4
FTSE SET FLEDGLING	1.6	-0.3	-0.5	0.0	-5.5	-28.7	-47.2	-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 %
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	577,399	11.24
PTT	Thailand	Oil Gas and Coal	511,696	9.96
Kasikornbank	Thailand	Banks	485,052	9.44
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	304,849	5.93
Bangkok Bank	Thailand	Banks	304,204	5.92
SCB X	Thailand	Banks	256,945	5.00
Gulf Development	Thailand	Electricity	252,865	4.92
Krung Thai Bank	Thailand	Banks	245,114	4.77
Airports of Thailand	Thailand	Industrial Transportation	230,765	4.49
CP ALL	Thailand	Personal Care Drug and Grocery Stores	219,312	4.27
Totals			**3,388,202**	**65.95**

Top 10 Constituents - FTSE SET Small Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Stecon Group	Thailand	Construction and Materials	14,814	4.33
LH Shopping Centers Leasehold REIT	Thailand	Real Estate Investment Trusts	9,648	2.82
Dhipaya Group Holdings	Thailand	Non-life Insurance	8,464	2.47
LH Hotel Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	8,407	2.46
Precious Shipping	Thailand	Industrial Transportation	8,349	2.44
Praram 9 Hospital	Thailand	Health Care Providers	7,577	2.21
IMPACT Growth Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	7,476	2.18
INET Freehold and Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	6,654	1.94
Wha Industrial Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	6,611	1.93
PTG Energy	Thailand	Retailers	6,145	1.79
Totals			**84,145**	**24.58**

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 %
Stars Microelectronics (Thailand) PCL	Thailand	Technology Hardware and Equipment	2,869	2.31
Grande Royal Orchid Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,787	2.24
Amata Summit Growth Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	2,060	1.66
Khonburi Sugar Power Plant Infrastructure Fund	Thailand	Electricity	1,955	1.57
Quality Houses Business Complex Leasehold REIT	Thailand	Real Estate Investment Trusts	1,828	1.47
Infraset	Thailand	Software and Computer Services	1,745	1.40
Quality Houses Hotel and Residence Freehold and Leasehold Re	Thailand	Real Estate Investment Trusts	1,665	1.34
Loxley	Thailand	General Industrials	1,661	1.34
Mfc Asset Management	Thailand	Investment Banking and Brokerage Services	1,469	1.18
Dusit Thani Freehold and Leasehold Real Estate Investment Tr	Thailand	Real Estate Investment Trusts	1,466	1.18
Totals			**19,504**	**15.68**

ICB Supersector Breakdown

		FTSE SET All-Share			FTSE SET Large Cap			FTSE SET FLEDGLING		
ICB Code	ICB Supersector	No. of Cons	Net MCap (THBm)	Wgt %	No. of Cons	Net MCap (THBm)	Wgt %	No. of Cons	Net MCap (THBm)	Wgt %
1010	Technology	11	693,861	10.00	1	577,399	11.24	12	8,849	7.12
1510	Telecommunications	10	572,430	8.25	3	525,537	10.23	4	1,095	0.88
2010	Health Care	18	378,140	5.45	2	315,932	6.15	11	8,001	6.43
3010	Banks	7	1,572,732	22.66	5	1,421,966	27.68	-	-	-
3020	Financial Services	18	195,114	2.81	1	37,840	0.74	16	7,262	5.84
3030	Insurance	4	51,210	0.74	1	21,519	0.42	7	2,276	1.83
3510	Real Estate	29	433,827	6.25	1	145,411	2.83	59	31,764	25.54
4010	Automobiles and Parts	4	9,485	0.14	-	-	-	3	825	0.66
4020	Consumer Products and Services	5	13,662	0.20	-	-	-	15	3,194	2.57
4030	Media	7	23,378	0.34	-	-	-	10	2,465	1.98
4040	Retailers	13	200,405	2.89	2	113,909	2.22	6	1,671	1.34
4050	Travel and Leisure	11	161,513	2.33	2	105,999	2.06	5	1,591	1.28
4510	Food Beverage and Tobacco	28	241,084	3.47	1	67,022	1.30	21	8,329	6.70
4520	Personal Care Drug and Grocery Stores	4	226,132	3.26	1	219,312	4.27	4	1,374	1.10
5010	Construction and Materials	12	63,948	0.92	-	-	-	27	10,686	8.59
5020	Industrial Goods and Services	27	547,323	7.88	3	424,446	8.26	45	17,307	13.92
5510	Basic Resources	3	9,984	0.14	-	-	-	24	5,388	4.33
5520	Chemicals	4	156,494	2.25	2	132,972	2.59	5	1,955	1.57
6010	Energy	15	960,856	13.84	3	748,499	14.57	10	4,000	3.22
6510	Utilities	19	430,456	6.20	2	280,035	5.45	15	6,320	5.08
Totals		**249**	**6,942,032**	**100.00**	**30**	**5,137,798**	**100.00**	**299**	**124,350**	**100.00**

Index Characteristics

Attributes	FTSE SET All-Share	FTSE SET Large Cap	FTSE SET FLEDGLING
Number of constituents	249	30	299
Net MCap (THBm)	6,942,032	5,137,798	124,350
Dividend Yield %	4.32	4.06	4.19
Constituent Sizes (Net MCap THBm)			
Average	27,880	171,260	416
Largest	577,399	577,399	2,869
Smallest	352	21,519	15
Median	3,695	137,845	270
Weight of Largest Constituent (%)	8.32	11.24	2.31
Top 10 Holdings (% Index MCap)	48.81	65.95	15.68

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. SET is a trade mark of Stock Exchange of Thailand ("Partner"). All rights in and to the FTSE SET Index Series ("Index") vest in FTSE Russell® and/or its relevant Partner(s). All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659