

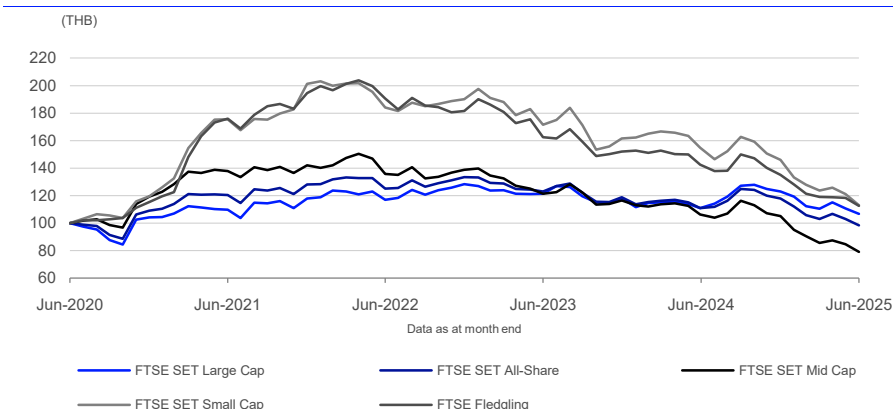
FTSE SET Index Series

Data as at: 30 June 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	-3.3	-13.2	-13.2	-3.8	-8.7	6.7	-3.0	1.3	16.2	12.8	15.0
FTSE SET All-Share	-4.6	-16.6	-16.6	-11.3	-21.3	-1.7	-7.7	-0.3	16.2	12.9	14.3
FTSE SET Mid Cap	-7.6	-24.8	-24.8	-25.7	-41.8	-21.0	-16.5	-4.6	19.0	14.6	15.3
FTSE SET Small Cap	-8.6	-22.6	-22.6	-27.0	-38.6	13.1	-15.0	2.5	17.0	16.3	16.9
FTSE Fledgling	-5.4	-16.8	-16.8	-21.1	-41.0	12.5	-16.1	2.4	10.7	11.7	15.8

* 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	-0.2	-0.2	0.1	0.0	-21.9	-21.9	-21.9	-43.0
FTSE SET All-Share	-0.7	-0.5	0.0	0.0	-24.8	-29.5	-29.5	-42.6
FTSE SET Mid Cap	-1.4	-1.1	-0.3	-0.1	-36.0	-46.7	-50.6	-50.6
FTSE SET Small Cap	-1.6	-0.8	0.1	-0.1	-33.3	-44.8	-47.6	-58.4
FTSE Fledgling	-2.0	-1.3	0.2	-0.1	-26.4	-43.0	-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 %
PTT	Thailand	Oil Gas and Coal	367,956	9.76
Kasikornbank	Thailand	Banks	339,494	9.00
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	296,083	7.85
SCB X	Thailand	Banks	289,236	7.67
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	274,772	7.29
CP ALL	Thailand	Personal Care Drug and Grocery Stores	235,992	6.26
Bangkok Bank	Thailand	Banks	232,025	6.15
Bangkok Dusit Medical Services PCL	Thailand	Health Care Providers	224,645	5.96
Gulf Development	Thailand	Electricity	170,737	4.53
PTT Exploration & Production	Thailand	Oil Gas and Coal	143,381	3.80
Totals			2,574,320	68.25

Top 10 Constituents - FTSE SET Small Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Praram 9 Hospital	Thailand	Health Care Providers	10,219	4.47
LH Shopping Centers Leasehold REIT	Thailand	Real Estate Investment Trusts	7,172	3.14
LH Hotel Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	6,925	3.03
Thoresen Thai Agencies	Thailand	Industrial Transportation	5,234	2.29
North East Rubbers	Thailand	Chemicals	5,008	2.19
KGI Securities Thailand	Thailand	Investment Banking and Brokerage Services	4,253	1.86
TPI Polene	Thailand	Construction and Materials	4,139	1.81
Wha Industrial Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	4,112	1.80
SC Asset	Thailand	Real Estate Investment and Services Development	4,071	1.78
Karmarts	Thailand	Personal Care Drug and Grocery Stores	3,985	1.74
Totals			55,119	24.13

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 %
Grande Royal Orchid Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,227	2.36
Prospect Logistics and Industrial Leasehold REIT	Thailand	Real Estate Investment Trusts	2,065	2.19
Quality Houses Business Complex Leasehold REIT	Thailand	Real Estate Investment Trusts	1,747	1.85
Amata Summit Growth Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	1,700	1.80
CPN Commercial Growth Leasehold Property Fund	Thailand	Real Estate Investment Trusts	1,578	1.67
Khonburi Sugar Power Plant Infrastructure Fund	Thailand	Electricity	1,501	1.59
Nex Point	Thailand	Industrial Transportation	1,496	1.59
Quality Houses Hotel and Residence Freehold and Leasehold Re	Thailand	Real Estate Investment Trusts	1,160	1.23
Unique Engineering & Construction PCL	Thailand	Construction and Materials	1,140	1.21
Loxley	Thailand	General Industrials	1,076	1.14
Totals			15,689	16.63

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	328,739	6.42	1	274,772	7.29	10	3,766	3.99
1510	Telecommunications	12	515,028	10.05	2	403,133	10.69	3	982	1.04
2010	Health Care	19	365,590	7.14	2	304,620	8.08	8	4,770	5.06
3010	Banks	7	1,143,783	22.32	5	1,058,354	28.06	-	-	-
3020	Financial Services	18	147,710	2.88	1	17,925	0.48	13	4,307	4.57
3030	Insurance	4	41,797	0.82	1	19,738	0.52	7	1,877	1.99
3510	Real Estate	27	314,935	6.15	2	126,813	3.36	57	27,923	29.60
4010	Automobiles and Parts	4	8,575	0.17	-	-	-	4	946	1.00
4020	Consumer Products and Services	6	11,489	0.22	-	-	-	16	3,722	3.95
4030	Media	6	29,846	0.58	-	-	-	10	2,784	2.95
4040	Retailers	15	168,782	3.29	3	106,057	2.81	5	1,348	1.43
4050	Travel and Leisure	10	124,820	2.44	1	85,437	2.27	5	1,115	1.18
4510	Food Beverage and Tobacco	30	224,087	4.37	1	84,617	2.24	15	4,652	4.93
4520	Personal Care Drug and Grocery Stores	5	244,079	4.76	1	235,992	6.26	3	1,077	1.14
5010	Construction and Materials	11	38,622	0.75	-	-	-	28	8,546	9.06
5020	Industrial Goods and Services	30	369,905	7.22	3	245,334	6.50	39	12,479	13.23
5510	Basic Resources	1	3,135	0.06	-	-	-	24	4,367	4.63
5520	Chemicals	4	94,403	1.84	2	79,829	2.12	7	1,686	1.79
6010	Energy	15	645,970	12.61	3	539,831	14.31	9	2,924	3.10
6510	Utilities	20	302,192	5.90	2	189,272	5.02	14	5,054	5.36
Totals		254	5,123,486	100.00	30	3,771,722	100.00	277	94,324	100.00

Index Characteristics

Attributes	FTSE SET All-Share	FTSE SET Large Cap	FTSE Fledgling
Number of constituents	254	30	277
Net MCap (THBm)	5,123,486	3,771,722	94,324
Dividend Yield %	5.06	4.74	5.31
Constituent Sizes (Net MCap THBm)			
Average	20,171	125,724	341
Largest	367,956	367,956	2,227
Smallest	204	13,664	16
Median	3,284	96,243	235
Weight of Largest Constituent (%)	7.18	9.76	2.36
Top 10 Holdings (% Index MCap)	50.25	68.25	16.63



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