

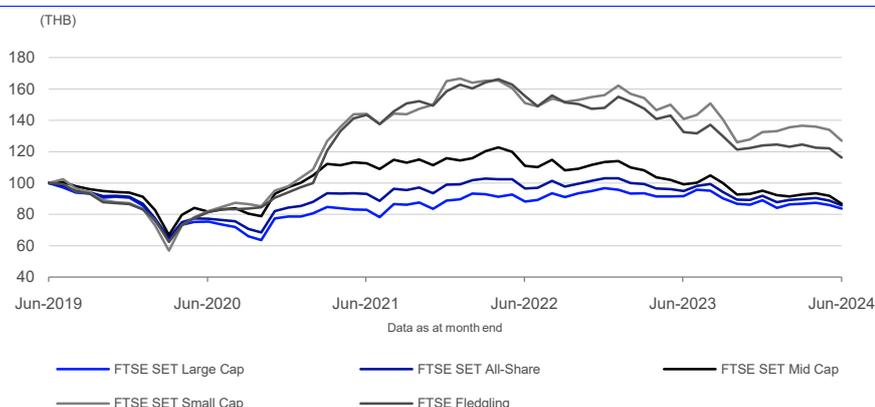
FTSE SET Index Series

Data as at: 28 June 2024

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	-3.5	-6.0	-6.0	-8.6	1.1	-16.3	0.4	-3.5	11.0	11.1	17.9
FTSE SET All-Share	-4.6	-6.7	-6.7	-9.8	-7.9	-14.4	-2.7	-3.1	11.0	10.8	17.7
FTSE SET Mid Cap	-6.4	-8.8	-8.8	-12.5	-22.9	-13.2	-8.3	-2.8	12.2	12.0	18.8
FTSE SET Small Cap	-7.1	-4.1	-4.1	-9.8	-11.8	27.0	-4.1	4.9	13.9	15.2	23.3
FTSE Fledgling	-6.7	-6.2	-6.2	-12.3	-19.0	16.3	-6.8	3.1	8.9	12.4	19.6

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE SET Large Cap	17.9	-16.7	23.0	21.5	-4.2	0.7	-13.4	13.1	8.8	-7.9
FTSE SET All-Share	19.7	-12.6	24.3	17.3	-8.3	2.4	-7.8	17.6	4.1	-10.9
FTSE SET Mid Cap	23.0	-0.7	28.8	9.9	-15.2	8.3	3.7	19.0	-2.3	-16.0
FTSE SET Small Cap	30.1	-7.3	21.2	3.2	-26.9	-1.3	12.3	68.5	-5.5	-15.1
FTSE Fledgling	49.3	-12.7	11.4	4.4	-13.5	-9.9	8.8	68.5	-6.7	-16.3

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	-0.6	0.1	-0.2	0.1	-13.1	-15.3	-43.0	-43.0
FTSE SET All-Share	-0.7	-0.2	-0.2	0.1	-14.7	-18.6	-42.1	-42.6
FTSE SET Mid Cap	-0.9	-0.7	-0.1	0.1	-17.7	-30.3	-40.2	-42.2
FTSE SET Small Cap	-0.5	-0.2	0.2	0.1	-17.0	-27.7	-49.4	-58.4
FTSE Fledgling	-1.2	-0.5	0.2	0.2	-16.5	-33.2	-39.8	-51.6

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	464,149	10.77
CP ALL	Thailand	Personal Care Drug and Grocery Stores	327,073	7.59
Kasikornbank	Thailand	Banks	292,801	6.79
Bangkok Dusit Medical Services PCL	Thailand	Health Care Providers	291,280	6.76
SCB X	Thailand	Banks	260,213	6.04
Airports of Thailand	Thailand	Industrial Transportation	247,500	5.74
Bangkok Bank	Thailand	Banks	245,417	5.69
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	233,352	5.41
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	232,119	5.38
PTT Exploration & Production	Thailand	Oil Gas and Coal	209,453	4.86
Totals			2,803,358	65.04

Top 10 Constituents - FTSE SET Small Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Sky ICT	Thailand	Software and Computer Services	15,866	3.90
Thoresen Thai Agencies	Thailand	Industrial Transportation	10,891	2.68
LH Hotel Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	9,809	2.41
Karmarts	Thailand	Personal Care Drug and Grocery Stores	9,278	2.28
Moshi Moshi Retail Corporation	Thailand	Retailers	8,608	2.12
SVI	Thailand	Electronic and Electrical Equipment	8,513	2.09
XSpring Capital	Thailand	Investment Banking and Brokerage Services	8,419	2.07
Praram 9 Hospital	Thailand	Health Care Providers	8,274	2.03
Thai Stanley Electric	Thailand	Automobiles and Parts	7,355	1.81
Thaicom	Thailand	Telecommunications Service Providers	6,882	1.69
Totals			93,896	23.07

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	2,772	1.68
Grande Royal Orchid Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,737	1.66
Thailand Prime Property Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	2,185	1.32
Demco	Thailand	Construction and Materials	2,059	1.25
Thai Reinsurance	Thailand	Non-life Insurance	1,837	1.11
Amata Summit Growth Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	1,741	1.06
Property Perfect	Thailand	Real Estate Investment and Services Development	1,721	1.04
CPN Commercial Growth Leasehold Property Fund	Thailand	Real Estate Investment Trusts	1,712	1.04
Hemaraj Industrial Property and Leasehold Fund	Thailand	Real Estate Investment Trusts	1,694	1.03
Mic Asset Management	Thailand	Investment Banking and Brokerage Services	1,690	1.02
Totals			20,148	12.21

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	9	331,057	5.02	1	232,119	5.38	12	8,521	5.17
1510	Telecommunications	16	520,804	7.90	3	387,133	8.98	2	1,193	0.72
2010	Health Care	17	539,679	8.19	2	431,289	10.01	7	5,638	3.42
3010	Banks	8	1,075,914	16.32	5	977,841	22.69	-	-	-
3020	Financial Services	22	236,875	3.59	1	42,624	0.99	11	7,799	4.73
3030	Insurance	4	47,509	0.72	-	-	-	8	3,992	2.42
3510	Real Estate	30	467,688	7.09	2	196,851	4.57	58	44,925	27.23
4010	Automobiles and Parts	5	19,818	0.30	-	-	-	5	2,367	1.43
4020	Consumer Products and Services	7	24,673	0.37	-	-	-	20	8,241	5.00
4030	Media	9	52,382	0.79	-	-	-	9	4,956	3.00
4040	Retailers	14	290,104	4.40	3	180,602	4.19	8	3,924	2.38
4050	Travel and Leisure	10	197,075	2.99	-	-	-	9	4,357	2.64
4510	Food Beverage and Tobacco	33	329,924	5.00	1	101,637	2.36	15	7,658	4.64
4520	Personal Care Drug and Grocery Stores	4	341,922	5.19	1	327,073	7.59	2	762	0.46
5010	Construction and Materials	16	76,281	1.16	-	-	-	22	13,678	8.29
5020	Industrial Goods and Services	37	678,365	10.29	3	451,292	10.47	42	20,954	12.70
5510	Basic Resources	1	2,390	0.04	-	-	-	27	12,158	7.37
5520	Chemicals	4	117,906	1.79	2	96,623	2.24	8	4,040	2.45
6010	Energy	17	912,032	13.84	3	718,056	16.66	8	5,445	3.30
6510	Utilities	23	329,498	5.00	3	167,377	3.88	12	4,361	2.64
Totals		286	6,591,896	100.00	30	4,310,519	100.00	285	164,968	100.00

Index Characteristics

Attributes	FTSE SET All-Share	FTSE SET Large Cap	FTSE Fledgling
Number of constituents	286	30	285
Net MCap (THBm)	6,591,896	4,310,519	164,968
Dividend Yield %	4.07	3.86	4.11
Constituent Sizes (Net MCap THBm)			
Average	23,049	143,684	579
Largest	464,149	464,149	2,772
Smallest	310	18,574	22
Median	4,826	103,514	448
Weight of Largest Constituent (%)	7.04	10.77	1.68
Top 10 Holdings (% Index MCap)	42.53	65.04	12.21



© 2024 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, FTSE FI Europe, WOFE, RBSL, RL, and BR. "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 and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) 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