

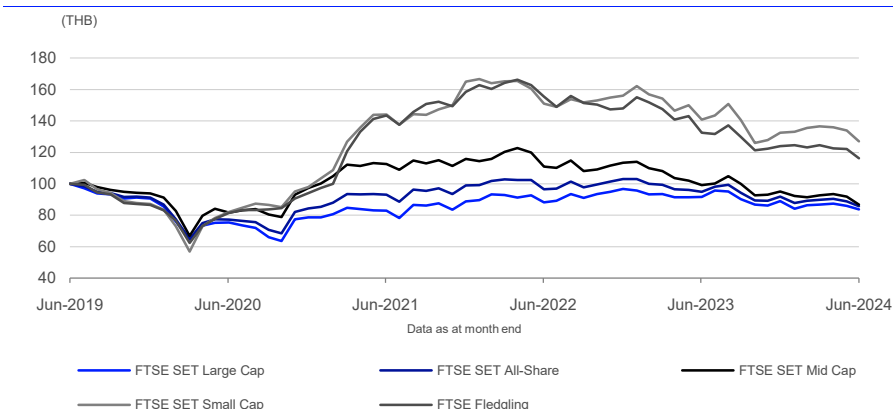
FTSE SET Index Series

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
Mfc Asset Management	Thailand	Investment Banking and Brokerage Services	1,690	1.02
Totals			20,148	12.21

ICB Supersector Breakdown

		FTSE SET All-Share			FTSE SET Large Cap			FTSE 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	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



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