

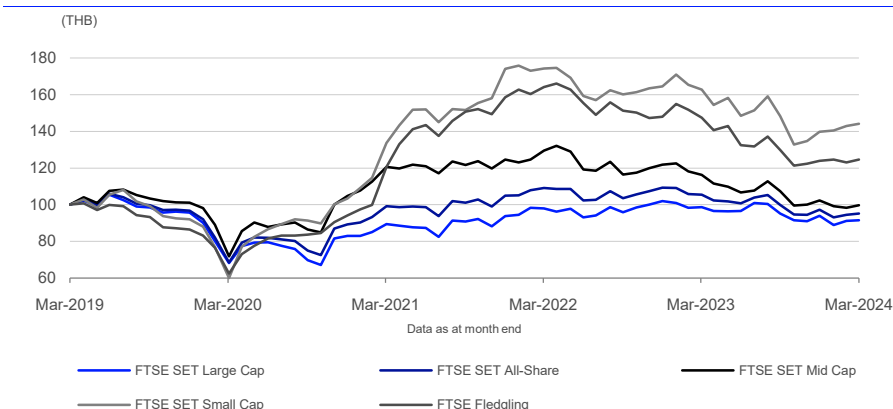
# FTSE SET Index Series

Data as at: 29 March 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	-2.6	-3.9	-2.6	-7.3	2.3	-8.5	0.8	-1.8	11.0	11.2	18.1
FTSE SET All-Share	-2.3	-4.8	-2.3	-9.7	-4.1	-4.9	-1.4	-1.0	10.9	10.9	17.9
FTSE SET Mid Cap	-2.6	-7.2	-2.6	-14.2	-17.4	-0.3	-6.2	-0.1	12.3	12.1	18.9
FTSE SET Small Cap	3.2	-2.8	3.2	-11.4	7.8	44.2	2.5	7.6	14.5	15.7	23.5
FTSE Fledgling	0.5	-4.1	0.5	-15.6	3.2	24.6	1.1	4.5	9.7	13.6	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	-0.7	0.1	-0.1	0.2	-12.5	-14.7	-43.0	-43.0
FTSE SET All-Share	-1.0	-0.1	-0.1	0.2	-12.9	-16.8	-42.1	-42.6
FTSE SET Mid Cap	-1.2	-0.5	0.0	0.2	-17.0	-27.3	-40.2	-42.2
FTSE SET Small Cap	-0.8	0.2	0.3	0.2	-19.0	-27.6	-49.4	-58.4
FTSE Fledgling	-1.7	0.1	0.2	0.3	-19.0	-29.8	-40.3	-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	ICB Sector	Net MCap (THBm)	Wgt %
PTT	Thailand	Oil Gas and Coal	485,571	11.02
CP ALL	Thailand	Personal Care Drug and Grocery Stores	325,587	7.39
Bangkok Dusit Medical Services PCL	Thailand	Health Care Providers	310,336	7.04
Kasikornbank	Thailand	Banks	289,302	6.57
SCB X	Thailand	Banks	288,003	6.54
Airports of Thailand	Thailand	Industrial Transportation	280,714	6.37
Bangkok Bank	Thailand	Banks	261,402	5.93
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	228,886	5.19
PTT Exploration & Production	Thailand	Oil Gas and Coal	210,831	4.78
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	207,723	4.71
Totals			2,888,354	65.55

Top 10 Constituents - FTSE SET Small Cap Index

Constituent	Country	ICB Sector	Net MCap (THBm)	Wgt %
Sky ICT	Thailand	Software and Computer Services	16,794	3.62
BTS Rail Mass Transit Growth Infrastructure Fund	Thailand	Industrial Transportation	13,892	2.99
Ichitan Group	Thailand	Beverages	12,169	2.62
Moshi Moshi Retail Corporation	Thailand	Retailers	10,283	2.22
Thoresen Thai Agencies	Thailand	Industrial Transportation	9,832	2.12
Praram 9 Hospital	Thailand	Health Care Providers	9,031	1.95
Thaicom	Thailand	Telecommunications Service Providers	9,005	1.94
Karmarts	Thailand	Personal Care Drug and Grocery Stores	8,895	1.92
BA Airport Leasehold REIT	Thailand	Real Estate Investment Trusts	7,320	1.58
Bangkok Aviation Fuel Services	Thailand	Industrial Transportation	7,244	1.56
Totals			104,466	22.52

Top 10 Constituents - FTSE SET Fledgling Index

Constituent	Country	ICB Sector	Net MCap (THBm)	Wgt %
Prospect Logistics and Industrial Leasehold REIT	Thailand	Real Estate Investment Trusts	2,945	1.70
Grande Royal Orchid Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,721	1.57
Wattanaapat Hospital Trang	Thailand	Health Care Providers	2,313	1.34
Property Perfect	Thailand	Real Estate Investment and Services Development	2,237	1.29
Unique Engineering & Construction PCL	Thailand	Construction and Materials	2,017	1.17
CPN Commercial Growth Leasehold Property Fund	Thailand	Real Estate Investment Trusts	1,856	1.07
Amata Summit Growth Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	1,825	1.05
Mfc Asset Management	Thailand	Investment Banking and Brokerage Services	1,812	1.05
Aikchol Hospital	Thailand	Health Care Providers	1,757	1.02
Hemaraj Industrial Property and Leasehold Fund	Thailand	Real Estate Investment Trusts	1,701	0.98
Totals			21,184	12.24

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

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	10	299,566	4.29	1	207,723	4.71	11	9,216	5.32
1510	Telecommunications	14	449,731	6.45	3	368,438	8.36	3	2,321	1.34
2010	Health Care	15	559,289	8.02	1	310,336	7.04	7	8,002	4.62
3010	Banks	8	1,126,862	16.15	5	1,021,940	23.19	-	-	-
3020	Financial Services	23	269,109	3.86	1	47,854	1.09	10	8,078	4.67
3030	Insurance	5	52,051	0.75	-	-	-	7	2,513	1.45
3510	Real Estate	33	579,867	8.31	2	224,654	5.10	58	45,898	26.51
4010	Automobiles and Parts	6	20,694	0.30	-	-	-	5	2,558	1.48
4020	Consumer Products and Services	7	28,298	0.41	-	-	-	20	9,162	5.29
4030	Media	9	51,572	0.74	-	-	-	9	5,366	3.10
4040	Retailers	15	330,810	4.74	4	233,246	5.29	6	2,980	1.72
4050	Travel and Leisure	11	205,921	2.95	-	-	-	8	4,285	2.48
4510	Food Beverage and Tobacco	34	297,539	4.26	1	75,476	1.71	15	7,945	4.59
4520	Personal Care Drug and Grocery Stores	3	335,100	4.80	1	325,587	7.39	4	3,281	1.90
5010	Construction and Materials	19	101,550	1.46	-	-	-	20	14,937	8.63
5020	Industrial Goods and Services	36	738,434	10.58	3	500,734	11.36	39	18,492	10.68
5510	Basic Resources	5	10,336	0.15	-	-	-	26	12,924	7.47
5520	Chemicals	4	139,594	2.00	2	119,830	2.72	7	4,025	2.32
6010	Energy	17	974,380	13.96	3	746,135	16.93	7	4,692	2.71
6510	Utilities	24	407,268	5.84	3	224,287	5.09	11	6,449	3.73
Totals		298	6,977,973	100.00	30	4,406,240	100.00	273	173,125	100.00

Index Characteristics

Attributes	FTSE SET All-Share	FTSE SET Large Cap	FTSE Fledgling
Number of constituents	298	30	273
Net MCap (THBm)	6,977,973	4,406,240	173,125
Dividend Yield %	3.77	3.36	3.97
Constituent Sizes (Net MCap THBm)			
Average	23,416	146,875	634
Largest	485,571	485,571	2,945
Smallest	341	24,829	27
Median	4,806	89,418	503
Weight of Largest Constituent (%)	6.96	11.02	1.70
Top 10 Holdings (% Index MCap)	41.39	65.55	12.24



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