

FTSE Thailand Index (USD)

Data as at: 31 May 2022

The FTSE Thailand Index is part of a range of indexes designed to help Asia investors benchmark their investments. The FTSE Thailand index is a market-capitalisation weighted index representing the performance of Thai large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Thailand	-4.4	8.6	1.6	-0.3	-3.5	19.5	-1.2	3.6	15.9	24.7	22.6
FTSE Thailand USD Net Tax	-4.5	8.4	1.4	-0.6	-4.3	17.7	-1.5	3.3	15.9	24.7	22.6

* 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 % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Thailand	39.2	-12.0	16.4	-24.8	24.7	32.1	-4.7	11.5	-8.3	0.8
FTSE Thailand USD Net Tax	38.8	-12.3	16.0	-25.0	24.3	31.7	-5.0	11.2	-8.6	0.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Thailand	0.0	-0.1	0.2	0.2	-15.1	-45.5	-45.5	-45.5
FTSE Thailand USD Net Tax	0.0	-0.1	0.1	0.2	-15.1	-45.7	-45.7	-45.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the indexes are investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day. A net of tax version of the index is also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
PTT	Oil Gas and Coal	15,963	9.68
CP ALL	Personal Care Drug and Grocery Stores	11,513	6.98
Siam Cement	Construction and Materials	9,132	5.54
Airports of Thailand	Industrial Transportation	8,735	5.30
ADVANCED INFO SERVICE	Telecommunications Service Providers	7,079	4.29
PTT Exploration & Production	Oil Gas and Coal	6,825	4.14
Bangkok Dusit Medical Services PCL	Health Care Providers	6,697	4.06
Kasikornbank	Banks	6,512	3.95
Gulf Energy Development	Electricity	6,013	3.65
SCB X	Banks	5,606	3.40
Totals		84,076	50.97

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	2,819	1.71
1510	Telecommunications	5	14,344	8.70
2010	Health Care	2	8,513	5.16
3010	Banks	5	18,990	11.51
3020	Financial Services	3	4,319	2.62
3030	Insurance	1	588	0.36
3510	Real Estate	3	8,412	5.10
4040	Retailers	3	7,002	4.24
4050	Travel and Leisure	2	6,280	3.81
4510	Food Beverage and Tobacco	4	7,597	4.61
4520	Personal Care Drug and Grocery Stores	1	11,513	6.98
5010	Construction and Materials	2	9,537	5.78
5020	Industrial Goods and Services	4	13,924	8.44
5520	Chemicals	3	5,976	3.62
6010	Energy	6	29,869	18.11
6510	Utilities	6	15,275	9.26
Totals		51	164,958	100.00

Index Characteristics

Attributes	FTSE Thailand
Number of constituents	51
Dividend Yield %	2.74
Constituent (Wgt %)	
Average	1.96
Largest	9.68
Median	1.30
Top 10 Holdings (Wgt %)	50.99

INFORMATION**Index Universe**

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

History

Available from May 2000

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