

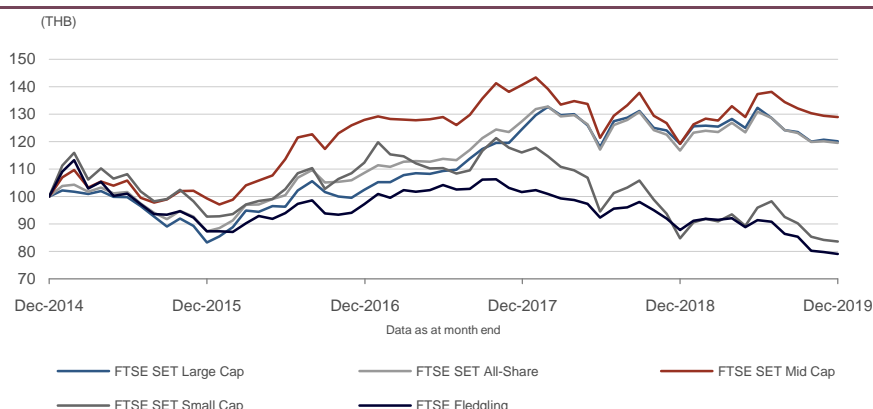
FTSE SET Index Series

Data as at: 31 December 2019

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	-2.8	-9.3	0.7	0.7	17.2	20.1	5.4	3.7	10.4	11.1	11.1
FTSE SET All-Share	-2.9	-8.7	2.4	2.4	10.1	19.5	3.3	3.6	9.9	10.7	10.9
FTSE SET Mid Cap	-2.3	-6.1	8.3	8.3	0.9	29.0	0.3	5.2	10.7	11.3	12.4
FTSE SET Small Cap	-7.2	-12.8	-1.3	-1.3	-25.5	-16.3	-9.4	-3.5	10.9	12.5	15.9
FTSE Fledgling	-7.3	-13.5	-9.9	-9.9	-18.7	-20.9	-6.7	-4.6	7.2	7.6	11.0

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE SET Large Cap	43.0	3.9	36.6	-7.6	17.9	-16.7	23.0	21.5	-4.2	0.7
FTSE SET All-Share	45.6	2.7	40.0	-6.2	19.7	-12.6	24.3	17.3	-8.3	2.4
FTSE SET Mid Cap	52.1	-1.1	50.3	0.8	23.0	-0.7	28.8	9.9	-15.2	8.3
FTSE SET Small Cap	74.4	-2.3	63.8	-8.7	30.1	-7.3	21.2	3.2	-26.9	-1.3
FTSE Fledgling	37.0	2.4	65.3	7.7	49.3	-12.7	11.4	4.4	-13.5	-9.9

FEATURES

Coverage

All eligible stocks listed on the Stock Exchange of Thailand's (SET) Main Board.

Objective

The indices 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 indices are tradable.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The indices 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

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	0.1	0.4	0.3	0.7	-12.0	-12.0	-26.4	-27.6
FTSE SET All-Share	0.2	0.2	0.3	0.7	-11.3	-13.0	-22.5	-25.8
FTSE SET Mid Cap	0.8	0.0	0.4	0.8	-10.1	-18.1	-18.1	-30.0
FTSE SET Small Cap	-0.1	-0.8	-0.2	0.5	-19.1	-33.5	-33.5	-40.0
FTSE Fledgling	-1.5	-0.9	-0.4	0.7	-16.5	-27.0	-31.8	-31.8

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 Producers	628,386	8.75
CP ALL	Thailand	Food & Drug Retailers	376,437	5.24
Kasikornbank	Thailand	Banks	355,853	4.96
Siam Cement	Thailand	Construction & Materials	329,280	4.59
Airports of Thailand	Thailand	Industrial Transportation	318,214	4.43
Siam Commercial Bank PCL	Thailand	Banks	310,815	4.33
Bangkok Bank	Thailand	Banks	300,895	4.19
ADVANCED INFO SERVICE	Thailand	Mobile Telecommunications	237,729	3.31
Bangkok Dusit Medical Services PCL	Thailand	Health Care Equipment & Services	231,388	3.22
Central Pattana	Thailand	Real Estate Investment & Services	173,214	2.41
Totals			3,262,210	45.43

Top 10 Constituents - FTSE SET Small Cap Index

Constituent	Country	ICB Sector	Net MCap (THBm)	Wgt %
PTT	Thailand	Oil & Gas Producers	628,386	12.50
CP ALL	Thailand	Food & Drug Retailers	376,437	7.49
Kasikornbank	Thailand	Banks	355,853	7.08
Siam Cement	Thailand	Construction & Materials	329,280	6.55
Airports of Thailand	Thailand	Industrial Transportation	318,214	6.33
Siam Commercial Bank PCL	Thailand	Banks	310,815	6.19
Bangkok Bank	Thailand	Banks	300,895	5.99
ADVANCED INFO SERVICE	Thailand	Mobile Telecommunications	237,729	4.73
Bangkok Dusit Medical Services PCL	Thailand	Health Care Equipment & Services	231,388	4.60
Central Pattana	Thailand	Real Estate Investment & Services	173,214	3.45
Totals			3,262,210	64.92

Top 10 Constituents - FTSE SET Fledgling Index

Constituent	Country	ICB Sector	Net MCap (THBm)	Wgt %
Buriram Sugar (NVDR)	Thailand	Food Producers	3,200	1.86
Ratchaphruek Hospital	Thailand	Health Care Equipment & Services	2,930	1.70
Triton Holding PCL	Thailand	Media	2,794	1.62
Country Group Holdings	Thailand	Financial Services	2,735	1.59
G J Steel	Thailand	Industrial Metals & Mining	2,584	1.50
Thai Wah	Thailand	Food Producers	2,557	1.48
AIM Commercial Growth Leasehold Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,449	1.42
NATION MULTIMEDIA GROUP	Thailand	Media	2,389	1.39
Quality Houses Hotel & Residence FLPP	Thailand	Real Estate Investment Trusts	2,202	1.28
Sri panwa Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,188	1.27
Totals			26,029	15.11

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

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 %
0500	Oil & Gas	12	981,002	13.66	3	871,091	17.33	1	838	0.49
1300	Chemicals	8	208,403	2.90	2	178,004	3.54	16	7,975	4.63
1700	Basic Resources	8	66,167	0.92	-	-	-	18	9,385	5.45
2300	Construction & Materials	19	485,299	6.76	1	329,280	6.55	18	11,027	6.40
2700	Industrial Goods & Services	29	749,396	10.44	4	575,586	11.45	38	19,586	11.37
3300	Automobiles & Parts	4	8,488	0.12	-	-	-	6	5,291	3.07
3500	Food & Beverage	16	249,004	3.47	1	99,190	1.97	20	15,559	9.03
3700	Personal & Household Goods	6	8,294	0.12	-	-	-	35	15,581	9.04
4500	Health Care	9	347,052	4.83	1	231,388	4.60	8	9,014	5.23
5300	Retail	11	538,962	7.51	2	466,286	9.28	8	3,303	1.92
5500	Media	7	54,548	0.76	-	-	-	12	9,361	5.43
5700	Travel & Leisure	13	344,442	4.80	3	235,792	4.69	5	2,638	1.53
6500	Telecommunications	4	323,238	4.50	3	322,289	6.41	1	460	0.27
7500	Utilities	18	430,923	6.00	3	218,963	4.36	4	3,768	2.19
8300	Banks	9	1,292,925	18.00	5	1,130,395	22.49	-	-	-
8500	Insurance	3	21,475	0.30	-	-	-	7	4,132	2.40
8600	Real Estate	35	576,091	8.02	2	243,949	4.85	51	37,403	21.71
8700	Financial Services	10	179,632	2.50	-	-	-	15	12,048	6.99
9500	Technology	11	315,831	4.40	1	123,024	2.45	11	4,909	2.85
Totals		232	7,181,172	100.00	31	5,025,236	100.00	274	172,278	100.00

Index Characteristics

Attributes	FTSE SET All-Share	FTSE SET Large Cap	FTSE Fledgling
Number of constituents	232	31	274
Net MCap (THBm)	7,181,172	5,025,236	172,278
Constituent Sizes (Net MCap THBm)			
Average	30,953	162,104	629
Largest	628,386	628,386	3,200
Smallest	0	0	17
Median	5,996	107,756	453
Weight of Largest Constituent (%)	8.75	12.50	1.86
Top 10 Holdings (% Index MCap)	45.43	64.92	15.11



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