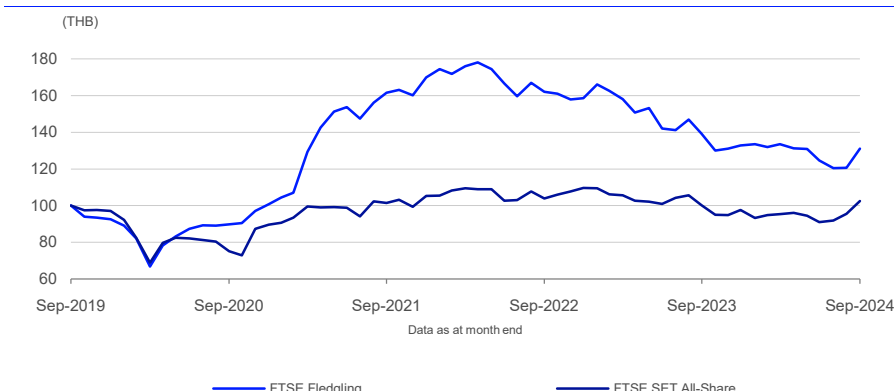


FTSE SET Fledgling Index

Data as at: 30 September 2024

The FTSE SET Fledgling Index comprises the constituents listed on the SET Universe that are too small for the FTSE SET All-Share Index.

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 Fledgling	5.2	-1.9	-1.3	-5.9	-18.9	31.0	-6.7	5.6	9.3	12.6	19.9
FTSE SET All-Share	12.5	7.4	5.0	2.2	1.0	2.5	0.3	0.5	11.8	11.5	18.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Fledgling	49.3	-12.7	11.4	4.4	-13.5	-9.9	8.8	68.5	-6.7	-16.3
FTSE SET All-Share	19.7	-12.6	24.3	17.3	-8.3	2.4	-7.8	17.6	4.1	-10.9

Return/Risk Ratio and Drawdown - Total Return

Index (THB)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Fledgling	-0.7	-0.5	0.3	0.1		-16.7	-36.9	-36.9	-51.6
FTSE SET All-Share	0.2	0.0	0.0	0.1		-11.7	-20.6	-38.3	-42.6

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

Drawdown – based on daily data

FEATURES

Coverage

Constituents in the SET Universe that are too small (i.e. ranked below the top 97%) to be included in the FTSE SET All-Share Index.

Objective

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

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

Industry Classification Benchmark

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Prospect Logistics and Industrial Leasehold REIT	Thailand	Real Estate Investment Trusts	2,910	1.68
Grande Royal Orchid Hospitality Real Estate Investment Trust	Thailand	Real Estate Investment Trusts	2,690	1.55
Thailand Prime Property Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	2,658	1.54
Mfc Asset Management	Thailand	Investment Banking and Brokerage Services	2,514	1.45
A.J. Plast	Thailand	General Industrials	2,258	1.30
CPN Commercial Growth Leasehold Property Fund	Thailand	Real Estate Investment Trusts	2,000	1.16
Demco	Thailand	Construction and Materials	1,925	1.11
Thai Reinsurance	Thailand	Non-life Insurance	1,920	1.11
Amata Summit Growth Freehold and Leasehold REIT	Thailand	Real Estate Investment Trusts	1,867	1.08
Hemaraj Industrial Property and Leasehold Fund	Thailand	Real Estate Investment Trusts	1,833	1.06
Totals			22,575	13.04

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (THBm)	Wgt %
1010	Technology	12	8,042	4.65
1510	Telecommunications	2	1,162	0.67
2010	Health Care	7	5,775	3.34
3020	Financial Services	11	9,531	5.51
3030	Insurance	8	4,265	2.46
3510	Real Estate	58	47,198	27.27
4010	Automobiles and Parts	5	2,452	1.42
4020	Consumer Products and Services	19	8,029	4.64
4030	Media	8	5,501	3.18
4040	Retailers	8	5,011	2.90
4050	Travel and Leisure	9	4,516	2.61
4510	Food Beverage and Tobacco	15	8,199	4.74
4520	Personal Care Drug and Grocery Stores	2	851	0.49
5010	Construction and Materials	22	13,561	7.84
5020	Industrial Goods and Services	42	21,952	12.68
5510	Basic Resources	26	12,403	7.17
5520	Chemicals	8	4,198	2.43
6010	Energy	8	5,576	3.22
6510	Utilities	12	4,842	2.80
Totals		282	173,063	100.00

Index Characteristics

Attributes	FTSE Fledgling	FTSE SET All-Share
Number of constituents	282	286
Net MCap (THBm)	173,063	7,362,153
Dividend Yield %	3.98	3.69
Constituent Sizes (Net MCap THBm)		
Average	614	25,742
Largest	2,910	485,571
Smallest	26	295
Median	470	4,839
Weight of Largest Constituent (%)	1.68	6.60
Top 10 Holdings (% Index MCap)	13.04	43.22

INFORMATION

Index Universe

SET Universe

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

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



© 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