

# FTSE Thailand Index (USD)

Data as at: 28 June 2024

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	-4.6	-12.8	-12.8	-12.7	-15.8	-28.2	-5.6	-6.4	15.6	16.8	22.9
FTSE Thailand USD Net Tax	-4.7	-13.0	-13.0	-13.0	-16.6	-29.2	-5.9	-6.7	15.6	16.8	22.9

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Thailand	16.4	-24.8	24.7	32.1	-4.7	11.5	-8.3	0.8	4.4	-8.9
FTSE Thailand USD Net Tax	16.0	-25.0	24.3	31.7	-5.0	11.2	-8.6	0.5	4.1	-9.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Thailand	-0.6	-0.3	-0.3	0.0	-19.5	-25.6	-45.5	-45.5
FTSE Thailand USD Net Tax	-0.6	-0.3	-0.3	0.0	-19.8	-26.0	-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	12,648	9.86
CP ALL	Personal Care Drug and Grocery Stores	8,913	6.95
Bangkok Dusit Medical Services PCL	Health Care Providers	7,937	6.19
Airports of Thailand	Industrial Transportation	6,744	5.26
ADVANCED INFO SERVICE	Telecommunications Service Providers	6,359	4.96
Delta Electronics (Thailand)	Technology Hardware and Equipment	6,325	4.93
Kasikornbank	Banks	5,994	4.67
PTT Exploration & Production	Oil Gas and Coal	5,708	4.45
SCB X	Banks	4,725	3.68
Central Pattana	Real Estate Investment and Services Development	4,687	3.65
Totals		70,040	54.58

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1	6,325	4.93
1510	Telecommunications	4	11,642	9.07
2010	Health Care	2	11,753	9.16
3010	Banks	5	17,984	14.02
3020	Financial Services	3	2,821	2.20
3030	Insurance	2	788	0.61
3510	Real Estate	3	6,682	5.21
4040	Retailers	4	5,512	4.30
4050	Travel and Leisure	1	3,278	2.55
4510	Food Beverage and Tobacco	4	5,307	4.14
4520	Personal Care Drug and Grocery Stores	1	8,913	6.95
5010	Construction and Materials	1	314	0.24
5020	Industrial Goods and Services	5	14,983	11.68
5520	Chemicals	2	2,633	2.05
6010	Energy	6	22,824	17.79
6510	Utilities	6	6,561	5.11
Totals		50	128,320	100.00

Index Characteristics

Attributes	FTSE Thailand
Number of constituents	50
Dividend Yield %	3.77
Constituent (Wgt %)	
Average	2.00
Largest	9.86
Median	1.07
Top 10 Holdings (Wgt %)	54.60

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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