
FTSE SET Index Series



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Section 1

FTSE SET Index Series

1. Background

FTSE Group and the Stock Exchange of Thailand (SET) have jointly created the FTSE SET Index Series which represents the investable Thai market. The FTSE SET Index Series covers all segments of the capital market, divided into Large, Mid, Small and Fledgling according to market capitalization. The series is further segmented into various sectors according to the Industry Classification Benchmark (ICB), allowing greater flexibility to measure and invest in these distinct segments. There is also a Shariah-compliant index available.

2. Why did FTSE and SET jointly launch this index series?

This comprehensive suite of indexes reflects the performance of various sectors of the investable Thailand stock is calculated according to FTSE's global index standards. By having an index series that incorporates these standards and meets the needs of retail and institutional investors globally it provides the foundation for the creation of index-linked investment vehicles, including Exchange Traded Funds (ETFs), derivatives and OTC products, or for performance measurement.

3. Who is SET

The Stock Exchange of Thailand (SET) is a juristic entity set-up under the Securities Exchange of Thailand Act B.E. 2517 (1974) and began operations on Apr 30, 1975. SET stands as the center of Thai capital market and aims to be a prime choice of capital raising and investment management by offering integrated financial products and services through trustworthy and accessible platform. For more information, please visit www.set.or.th.

4. Who is FTSE Group?

FTSE Group is an independent company whose sole business is the creation and management of indexes and associated data services. The company

originated as a joint venture between the Financial Times and the London Stock Exchange. FTSE serves thousands of clients in 77 countries worldwide, working directly with pension plan sponsors, investment banks, brokers, consultants, fund managers, stock exchanges and data providers. It is estimated that three trillion USD of assets are under management using FTSE indexes. For more information see www.ftse.com.

5. What indexes are calculated on the series?

Headline indexes:

Index Name	Index Code
FTSE SET Large Cap Index	FSTHL
FTSE SET Mid Cap Index	FSTHM
FTSE SET Small Cap Index	FSTHS
FTSE SET All-Share Index	FSTHA
FTSE SET Mid Small Cap Index	FSTHMS
FTSE SET Fledgling Index	FSTHF
FTSE SET Shariah Index	FSTSH

Real time price and total return index (TRI) index values for the FTSE SET Large Cap Index are distributed on an intra-second streaming basis (refer to question 6 below). All other indexes are calculated on a real-time basis every 60 seconds except for the FTSE SET Shariah which is calculated every 15 seconds (price index values are available only). Both Capital and Total Return Indexes will be calculated for the indexes on an end of day basis.

6. What is intra-second streaming?

From 23 August 2010 the FTSE SET Large Cap Index will be delivered on an intra-second streaming basis whenever there is a change in the underlying constituent price rather than every 15 seconds as previously distributed. This is the fastest distribution for a Thai market index and gives investors the most up-to-date read of the market. The availability of the FTSE SET Large Cap Index on a streaming basis enables investment banks and investment managers to make trading decisions based on intra-second index quotes and respond more rapidly to immediate market events.

With the introduction of intra-day streaming distribution, FTSE has also introduced total return index (TRI) values in real time which were previously only available on an end-of-day basis. This supports the development of financial products against TRI benchmarks for Thailand and the need for product issuers to make truly real-time intra-day valuations of index portfolios.

7. What products will be available on the series?

The product set consists of the normal suite of data files and include:

End of day products:

The product specifications can be found on the FTSE website at www.ftse.com/thailand.

Product Specifications FTSE SET Index Series:

Product	Product File Name
Constituent Service	thacddmm.csv
Open Constituent Service	thaoddmm.csv
Valuation Service	thavddmm.csv
Tracker Service	thatddmm.csv
5 Day Tracker Service	thafddmm.csv
Indicative Review Open Constituent Service	thardddmm.csv

Product Specifications FTSE SET Shariah Index:

Product	Product File Name
Constituent Service	thscddmm.csv
Open Constituent Service	thsoddmm.csv
Valuation Service	thsvddmm.csv
Tracker Service	thstddmm.csv
5 Day Tracker Service	thsrddmm.csv
Indicative Review Open Constituent Service	thshddmm.csv

All files are available by 20:00 local time (12:00 hours London time GMT or 13:00 hours BST).

8. Is a back history available?

Yes. There is a back history product dating back to 3 January 1997.

9. Where can I find the Ground Rules?

The Ground Rules will be posted on the FTSE SET web pages at www.ftse.com/thailand

10. How often is the series reviewed?

The FTSE SET Index Series is reviewed on a semi-annual basis in June and December using data as at the close of business on the last day in November and May. The eligible constituents from the FTSE SET All-Share Index are then screened by Yasaar for Shariah-compliance for the FTSE SET Shariah Index.

The semi-annual review will be implemented after the close of business on the third Friday in June and December.

11. What are the indexes attributes?

Index Specification	Attribute
Index Codes	FSTHL, FSTHM, FSTHS, FSTHA, FSTHMS, FSTHF, FSTSH FSTHA0001, FSTHA1000, FSTHA2000, FSTHA3000, FSTHA4000, FSTHA5000, FSTHA6000, FSTHA7000, FSTHA8000, FSTHA9000 FSTHA0500, FSTHA1300, FSTHA1700, FSTHA2300, FSTHA2700, FSTHA3300, FSTHA3500, FSTHA3700, FSTHA4500, FSTHA5300, FSTHA5500, FSTHA5700, FSTHA6500, FSTHA7500, FSTHA8300, FSTHA8500, FSTHA8600, FSTHA8700, FSTHA8900, FSTHA9500 FSTHA0530, FSTHA0570, FSTHA0580, FSTHA1350, FSTHA1730, FSTHA1750, FSTHA1770, FSTHA2350, FSTHA2710, FSTHA2720, FSTHA2730, FSTHA2750, FSTHA2770, FSTHA2790, FSTHA3350, FSTHA3530, FSTHA3570, FSTHA3720, FSTHA3740, FSTHA3760, FSTHA3780, FSTHA4530, FSTHA4570, FSTHA 5330, FSTHA5370, FSTHA5550, FSTHA5750, FSTHA6530, FSTHA6570, FSTHA7530, FSTHA7570, FSTHA8350, FSTHA8530, FSTHA8570, FSTHA8630, FSTHA8670, FSTHA8770, FSTHA9530, FSTHA9570
Base Index Date	29 February 2008
Base Index Value	1000
Base Index Currency	THB
Base Currency Date	29 February 2008

12. Is there an Advisory Committee?

Yes, a committee is formed and the first meeting was taken place in December 2008 at the time of the index review.

For more information about our indexes, please visit ftserussell.com.

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About FTSE Russell

FTSE Russell is a leading global provider of benchmarking, analytics and data solutions for investors, giving them a precise view of the market relevant to their investment process. A comprehensive range of reliable and accurate indexes provides investors worldwide with the tools they require to measure and benchmark markets across asset classes, styles or strategies.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create ETFs, structured products and index-based derivatives.

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