

SETWB Index



SETWB Index is the market capitalization weighted index and capped constituent weight at 10%. SETWB reflects the price of Thai-stocks that 30 securities in the seven sectors with high competitiveness, which are instrumental to the nation's gross domestic product growth or GDP growth, generating income to the Thai people and raising living standards of Thai people.

Data as of June 2019

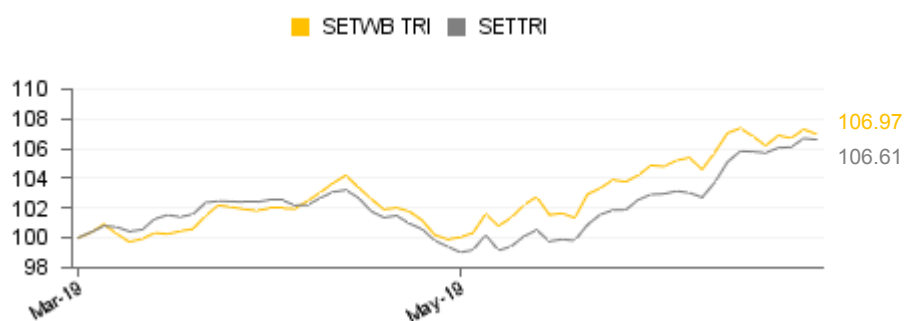
Index Performance - Total Return (%)

	1M	3M	6M	YTD	Annualized			
					1Y	3Y	5Y	10Y
SETWB	5.56	N/A	N/A	N/A	N/A	N/A	N/A	N/A
SETWB TRI	5.56	N/A	N/A	N/A	N/A	N/A	N/A	N/A
SET TRI	6.82	6.61	12.78	12.78	11.86	9.54	6.38	15.22

Volatility and Drawdown - Total Return (%)

	Annual Volatility			Maximum Drawdown		
	1Y	3Y	5Y	1Y	3Y	5Y
SETWB	N/A	N/A	N/A	N/A	N/A	N/A
SETWB TRI	N/A	N/A	N/A	N/A	N/A	N/A
SET TRI	10.87	10.38	11.62	-11.72	-13.22	-21.83

Index Performance - Since Inception



YOY Performance - Total Return (%)

The index data is not adequate for YOY performance. Since, the index data of 2019 is not cover for the entire year.

Index Information

Number of constituents: 30
Price Index launches date: 1 April 2019
Price Index base date: 29 Mar 2019
Price Index base value: 1,000 points
TRI Index launches date: 1 April 2019
TRI Index base date: 29 Mar 2019
TRI Index base value: 1,000 points
Dissemination: Real-time (every 15 seconds)
Review: Semi-Annually (June/December)

Bloomberg & Thomson Reuters ticker:

Bloomberg:
 Thomson Reuters:

Index Statistics

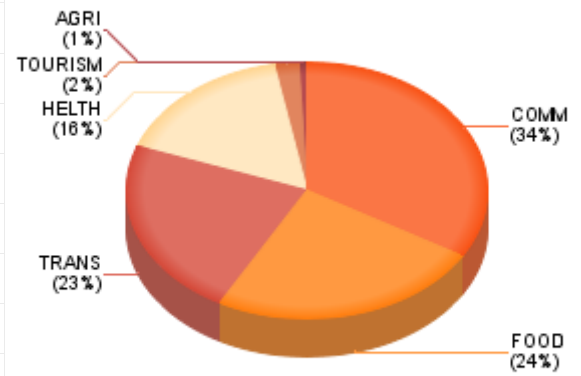
	SETWB	SET
Dividend Yield	1.84	2.96
P/E Ratio	32.00	18.64
P/BV ratio	4.13	1.89
Total Market cap (tri. THB)	4.23	17.75
Constituents size (mil. THB)		
Average Market cap.	141,121	29,859
Largest Market cap.	1,049,999	1,392,446
Smallest Market cap.	6,320	64
Median Market cap.	55,200	3,850
Top 10 Holdings (% Market cap.)	75.92	37.69

Top 10 constituents

Symbol	Sector	Market cap. (mil. THB)	Index weight (%)
CPALL	COMM	772,546.72	10.80
AOT	TRANS	1,049,998.95	10.15
BDMS	HEALTH	407,866.03	9.95
CPF	FOOD	243,267.60	8.39
HMPRO	COMM	230,145.97	7.94
BJC	COMM	202,254.93	6.98
MINT	FOOD	189,375.49	6.53
BEM	TRANS	174,249.00	6.01
BTS	TRANS	142,731.03	4.92
BH	HEALTH	123,174.19	4.25

Index weight data as of: June 2019

Sector breakdown chart



For more information visit:

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