

FTSE SET SHARIAH INDEX

FTSE Group and the Stock Exchange of Thailand (SET) have joined forces with Yasaar Research, a subsidiary of the leading global Shariah consultancy, Yasaar Limited, to create a new Thai Shariah-compliant index to enhance the existing FTSE SET Index Series.

Based on the FTSE SET All-Share Index, companies are screened against a clear set of Shariah principles, creating a Shariah-compliant index for both domestic and international investors looking to invest according to Islamic principles.

FEATURES

- The FTSE SET All-Share Index comprises all companies in the FTSE SET Large Cap Index, FTSE SET Mid Cap Index and the FTSE SET Small Cap Index, and forms the base universe for the FTSE SET Shariah Index
- By partnering with Yasaar Ltd, an impartial consultancy and leading authority on Shariah, FTSE remains neutral and fully up to date with latest practices
- The indices have been designed for the creation of structured products, index tracking funds and ETFs
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Capital and total return indices are available
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The ICB contains four classification levels: Industries (x10), Supersectors (x19), Sectors (x41), and Subsectors (x114)

Further details on Yasaar Ltd can be found at www.yasaar.org

FTSE SET SHARIAH INDEX SCREENING METHODOLOGY

UNIVERSE: FTSE SET ALL-SHARE INDEX

BUSINESS ACTIVITY SCREENING

Initially, companies involved in any of the following activities will be filtered out as non Shariah-compliant:

- Conventional Finance (non-Islamic Banking, Finance and Insurance, etc.)
- Alcohol
- Pork related products and non-halal food production, packaging and processing or any other activity related to pork and non-halal food
- Entertainment (Casinos, Gambling, Cinema, Music, Pornography and Hotels)
- Tobacco
- Weapons, arms and defence manufacturing

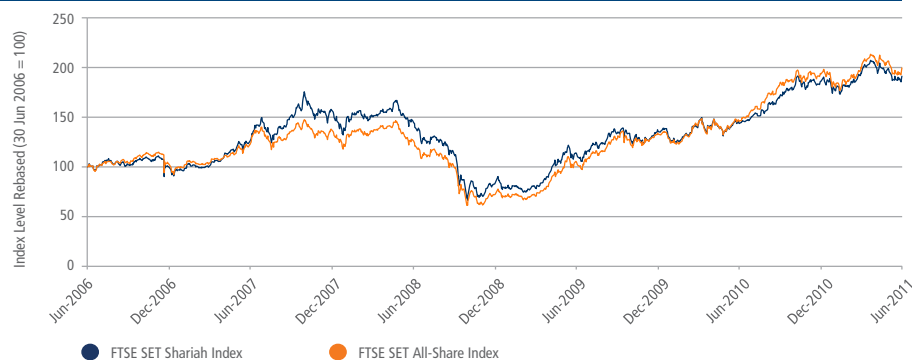
FINANCIAL RATIOS SCREENING

The remaining companies are then further screened on a financial basis. The following financial ratios must be met for companies to be considered Shariah-compliant:

- Debt is less than 33% of total assets
- Cash and Interest bearing items are less than 33% of total assets
- Accounts receivable and cash are less than 50% of total assets
- Total interest and non compliant activities income should not exceed 5% of total revenue

FTSE SET SHARIAH INDEX

FTSE SET SHARIAH INDEX 5-YEAR PERFORMANCE (THB TOTAL RETURN)



SOURCE: FTSE Group, data as at 30 June 2011

FTSE SET SHARIAH INDEX PERFORMANCE AND VOLATILITY TABLE (THB TOTAL RETURN)

	PERFORMANCE								VOLATILITY		
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)**
FTSE SET Shariah Index	-1.5	2.9	2.9	33.3	32.4	91.3	9.8	13.9	17.3	34.5	30.1
FTSE SET All-Share Index	0.0	3.1	3.1	36.9	58.5	99.4	16.6	14.8	17.3	33.5	28.6

* Based on daily total returns and annualised based on 260 trading days in a year

** Based on monthly total returns

SOURCE: FTSE Group, data as at 30 June 2011

FTSE SET SHARIAH INDEX YEAR-ON-YEAR PERFORMANCE TABLE (THB TOTAL RETURN)

Rank	2011YTD (%)	2010 (%)	2009 (%)	2008 (%)	2007 (%)	2006 (%)	2005 (%)
FTSE SET Shariah Index	2.9	37.3	61.3	-46.8	57.8	-4.8	17.1
FTSE SET All-Share Index	3.1	45.6	83.4	-47.5	33.9	-1.1	10.7

SOURCE: FTSE Group, data as at 30 June 2011

FTSE SET SHARIAH INDEX TOP 10 CONSTITUENTS

Rank	Constituent Name	ICB Supersector	Net Mkt Cap (THBm)	Index Weight (%)
1	PTT	Oil & Gas	476,111	24.58
2	Siam Cement	Construction & Materials	317,700	16.40
3	PTT Exploration & Production	Oil & Gas	225,544	11.65
4	Advanced Info Serv	Telecommunications	123,476	6.38
5	PTT Chemical	Chemicals	110,837	5.72
6	Thai Oil	Oil & Gas	75,991	3.92
7	IRPC	Chemicals	53,828	2.78
8	Land & Houses	Personal & Household Goods	43,236	2.23
9	Total Access Communication	Telecommunications	38,891	2.01
10	Electricity Generating PCL	Utilities	36,577	1.89
	Totals		1,502,191	77.56

SOURCE: FTSE Group, data as at 30 June 2011

FTSE SET SHARIAH INDEX ICB SUPERSECTOR BREAKDOWN

ICB Code	ICB Supersector	No. of Constituents	Net Mkt Cap (THBm)	Index Weight (%)
0500	Oil & Gas	5	792,495	40.92
2300	Construction & Materials	11	379,532	19.60
1300	Chemicals	8	186,954	9.65
6500	Telecommunications	3	163,375	8.44
7500	Utilities	4	76,449	3.95
2700	Industrial Goods & Services	10	74,720	3.86
8600	Real Estate	6	60,864	3.14
3700	Personal & Household Goods	6	52,255	2.70
5300	Retail	2	38,439	1.98
9500	Technology	4	32,727	1.69
1700	Basic Resources	9	26,895	1.39
4500	Health Care	2	23,246	1.20
3500	Food & Beverage	2	14,867	0.77
3300	Automobiles & Parts	3	11,452	0.59
5500	Media	1	2,429	0.13
	Totals	76	1,936,699	100.00

SOURCE: FTSE Group, data as at 30 June 2011

FTSE SET SHARIAH INDEX PORTFOLIO CHARACTERISTICS

	FTSE SET Shariah Index	FTSE SET All-Share Index
Number of Constituents	76	167
Net Market Cap (THBm)	1,936,699	4,647,505
Constituent Sizes (Net Market Cap THBm)		
Average	25,483	27,829
Largest	476,111	476,111
Smallest	503	403
Median	4,471	5,680
Weight of Largest Constituent (%)	24.58	10.24
Top 10 Holdings (% Index Market Cap)	77.56	56.50

SOURCE: FTSE Group, data as at 30 June 2011

INFORMATION

Index Universe

FTSE SET All-Share Index

Index Launch

23 April 2009

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.
Real-time calculated every 15 seconds

End-of-Day Distribution

Indices available at 20:00 Bangkok local time
(12:00 hours London time GMT or 13:00 hours
BST) via FTP and email

Currency

USD, EUR, GBP, JPY, THB

Real-time calculated in THB only

Review Dates

Semi-annually in June and December

Index Rules

www.ftse.com/thailand

Vendor Codes

www.ftse.com/thailand



The Stock Exchange of Thailand



SHARIAH SOLUTIONS FOR BANKING & FINANCE

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