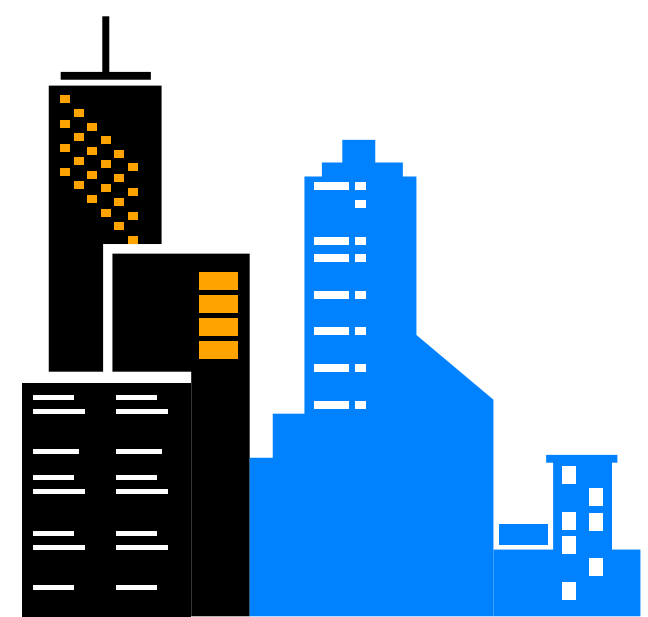


What is sSET Index?

sSET Index represents the price movement of common stocks apart from constituents in the SET100 Index that have constant liquidity and comply with requirements regarding the distribution of shares to minor shareholders.

sSET Index advantages

It can be used as tools for investment decision in addition to SET50 Index and SET100 Index, as such contributing incremental benefits for the Thai capital market as a whole.



Investors

- Stocks in sSET Index can be additional investment choices, therefore, investors can diversify stocks in their portfolios.
- Can use sSET Index as benchmark index to compare with their investment performance

Intermediaries

- Can select stocks from sSET Index for making additional investment recommendations and offering more services to customers
- Can use sSET Index as benchmark index
- Can use sSET Index as underlying index of financial products to be offered

Listed companies

- Will be more well known among investors
- Enable their trading to correspond to market demand

sSET Index stock selection criteria

- 1 Size of listed companies**
Must be companies that are not the constituents of SET100 Index with cumulative market capitalization ranking between 90%-98% of all the common stocks on SET in descending order.
- 2 Free float**
Must be at least 20% of the listed company's paid-up capital.
- 3 Trading**
Monthly trading shares must be at least 0.50% of total listed company shares, for at least 9 out of the 12 months (or at least $\frac{3}{4}$ of the firm's trading period.)
- 4 Number of constituents**
Not fixed

sSET Index review

The sSET Index will be reviewed every six months in order to ensure the qualifications of the constituents in the sSET Index. There may be some change in the list during the period before the next index review due to corporate actions or stock delisting, if any.

sSET Index calculation

$$\text{sSET Index} = \frac{\text{CMV of all constituents in sSET Index}}{\text{BMV of all constituents in sSET Index}} \times 1000$$

Note: CMV = Current Market Value
BMV = Base Market Value

Base date of sSET Index is December 30, 2016

sSET Index dissemination

Real-time (every 15 seconds) with two decimal places.

Effective date: January 2017



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Disclaimer

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