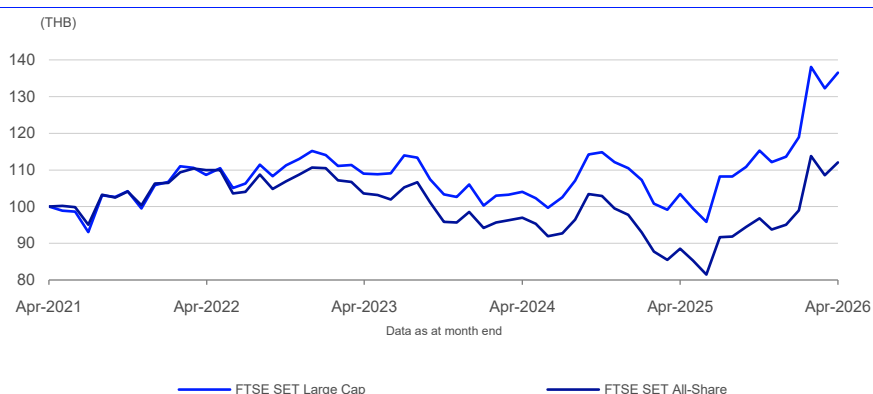


# FTSE SET Large Cap Index

Data as at: 30 April 2026

The FTSE SET Large Cap Index represents the top 30 companies by market capitalisation on the Stock Exchange of Thailand (SET) Main Board that pass the relevant investability screens. The index represents approximately 70% of the SET Main Board.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (THB)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE SET Large Cap	14.9	18.5	20.2	32.1	25.3	36.6	7.8	6.4	17.2	14.5	14.5
FTSE SET All-Share	13.2	15.7	17.8	26.6	8.2	12.1	2.7	2.3	16.8	14.7	14.0

\* 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 % (THB)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE SET Large Cap	23.0	21.5	-4.2	0.7	-13.4	13.1	8.8	-7.9	4.2	2.8
FTSE SET All-Share	24.3	17.3	-8.3	2.4	-7.8	17.6	4.1	-10.9	-0.8	-2.7

## Return/Risk Ratio and Drawdown - Total Return

Index (THB)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE SET Large Cap	2.0	0.5	0.4	0.3	-11.7	-21.9	-21.9	-43.0
FTSE SET All-Share	1.7	0.2	0.2	0.2	-12.2	-26.2	-29.5	-42.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Coverage

Largest eligible blue chip companies listed on SET Main Board.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

### Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (THBm)	Wgt %
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	904,457	17.33
PTT	Thailand	Oil Gas and Coal	432,349	8.28
Kasikornbank	Thailand	Banks	414,962	7.95
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	362,116	6.94
SCB X	Thailand	Banks	322,467	6.18
Bangkok Bank	Thailand	Banks	271,253	5.20
Gulf Development	Thailand	Electricity	253,352	4.85
CP ALL	Thailand	Personal Care Drug and Grocery Stores	233,310	4.47
PTT Exploration & Production	Thailand	Oil Gas and Coal	201,650	3.86
Bangkok Dusit Medical Services PCL	Thailand	Health Care Providers	197,644	3.79
<b>Totals</b>			<b>3,593,559</b>	<b>68.85</b>

### ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (THBm)	Wgt %
1010	Technology	1	904,457	17.33
1510	Telecommunications	2	529,420	10.14
2010	Health Care	2	301,124	5.77
3010	Banks	5	1,288,298	24.68
3020	Financial Services	1	32,808	0.63
3030	Insurance	1	20,725	0.40
3510	Real Estate	1	151,681	2.91
4040	Retailers	3	100,115	1.92
4050	Travel and Leisure	2	137,889	2.64
4510	Food Beverage and Tobacco	1	66,645	1.28
4520	Personal Care Drug and Grocery Stores	1	233,310	4.47
5020	Industrial Goods and Services	3	381,414	7.31
5520	Chemicals	2	131,483	2.52
6010	Energy	3	665,014	12.74
6510	Utilities	2	275,371	5.28
<b>Totals</b>		<b>30</b>	<b>5,219,755</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE SET Large Cap	FTSE SET All-Share
Number of constituents	30	251
Net MCap (THBm)	5,219,755	6,864,428
Dividend Yield %	3.91	4.26
Constituent Sizes (Net MCap THBm)		
Average	173,992	27,348
Largest	904,457	904,457
Smallest	20,725	335
Median	127,580	3,785
Weight of Largest Constituent (%)	17.33	13.18
Top 10 Holdings (% Index MCap)	68.85	52.35

### INFORMATION

#### Index Universe

FTSE SET All-Share Index

#### Base Date

29 February 2008

#### Base Value

1000

#### Investability Screen

Free-float adjusted and liquidity screened

#### Index Calculation

Real-time (intra second) and end-of-day indices available

#### End-of-Day Distribution

By FTP and email

#### Currency

USD, EUR, GBP, JPY, THB (real time in THB only)

#### Review Dates

Semi annual in June and December

#### History

From 3 January 1997



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