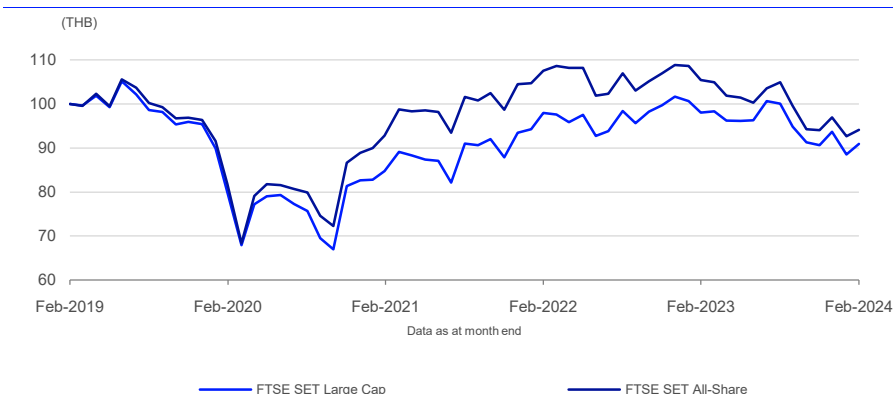


FTSE SET Large Cap Index

Data as at: 29 February 2024

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	0.3	-9.2	-2.9	-7.3	7.3	-9.1	2.4	-1.9	11.9	11.3	18.1
FTSE SET All-Share	0.0	-10.3	-2.9	-10.8	1.4	-5.9	0.5	-1.2	11.9	11.0	17.9

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE SET Large Cap	17.9	-16.7	23.0	21.5	-4.2	0.7	-13.4	13.1	8.8	-7.9
FTSE SET All-Share	19.7	-12.6	24.3	17.3	-8.3	2.4	-7.8	17.6	4.1	-10.9

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	-0.6	0.1	-0.1	0.2	-12.5	-14.7	-43.0	-43.0
FTSE SET All-Share	-0.9	0.0	-0.1	0.2	-13.0	-16.8	-42.1	-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	ICB Sector	Net MCap (THBm)	Wgt %
PTT	Thailand	Oil Gas and Coal	489,141	11.07
CP ALL	Thailand	Personal Care Drug and Grocery Stores	341,940	7.74
Bangkok Dusit Medical Services PCL	Thailand	Health Care Providers	310,336	7.03
Kasikornbank	Thailand	Banks	286,968	6.50
SCB X	Thailand	Banks	284,213	6.43
Airports of Thailand	Thailand	Industrial Transportation	272,143	6.16
Bangkok Bank	Thailand	Banks	268,925	6.09
ADVANCED INFO SERVICE	Thailand	Telecommunications Service Providers	224,420	5.08
PTT Exploration & Production	Thailand	Oil Gas and Coal	208,075	4.71
Central Pattana	Thailand	Real Estate Investment and Services Development	200,785	4.55
Totals			2,886,947	65.36

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (THBm)	Wgt %
1010	Technology	1	198,661	4.50
1510	Telecommunications	3	357,120	8.08
2010	Health Care	1	310,336	7.03
3010	Banks	5	1,018,649	23.06
3020	Financial Services	1	44,716	1.01
3510	Real Estate	2	228,365	5.17
4040	Retailers	4	236,823	5.36
4510	Food Beverage and Tobacco	1	91,078	2.06
4520	Personal Care Drug and Grocery Stores	1	341,940	7.74
5020	Industrial Goods and Services	3	501,005	11.34
5520	Chemicals	2	118,610	2.69
6010	Energy	3	747,505	16.92
6510	Utilities	3	222,493	5.04
Totals		30	4,417,301	100.00

Index Characteristics

Attributes	FTSE SET Large Cap	FTSE SET All-Share
Number of constituents	30	298
Net MCap (THBm)	4,417,301	6,973,550
Dividend Yield %	3.30	3.78
Constituent Sizes (Net MCap THBm)		
Average	147,243	23,401
Largest	489,141	489,141
Smallest	24,625	310
Median	93,722	4,998
Weight of Largest Constituent (%)	11.07	7.01
Top 10 Holdings (% Index MCap)	65.36	41.40

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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