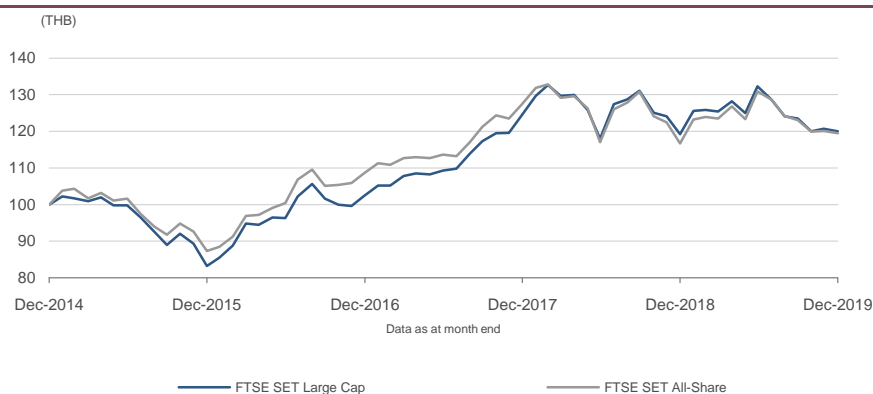


# FTSE SET Large Cap Index

Data as at: 31 December 2019

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	-2.8	-9.3	0.7	0.7	17.2	20.1	5.4	3.7	10.4	11.1	11.1
FTSE SET All-Share	-2.9	-8.7	2.4	2.4	10.1	19.5	3.3	3.6	9.9	10.7	10.9

\* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE SET Large Cap	43.0	3.9	36.6	-7.6	17.9	-16.7	23.0	21.5	-4.2	0.7
FTSE SET All-Share	45.6	2.7	40.0	-6.2	19.7	-12.6	24.3	17.3	-8.3	2.4

## 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	0.1	0.4	0.3	0.7	-12.0	-12.0	-26.4	-27.6
FTSE SET All-Share	0.2	0.2	0.3	0.7	-11.3	-13.0	-22.5	-25.8

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 Producers	628,386	12.50
CP ALL	Thailand	Food & Drug Retailers	376,437	7.49
Kasikornbank	Thailand	Banks	355,853	7.08
Siam Cement	Thailand	Construction & Materials	329,280	6.55
Airports of Thailand	Thailand	Industrial Transportation	318,214	6.33
Siam Commercial Bank PCL	Thailand	Banks	310,815	6.19
Bangkok Bank	Thailand	Banks	300,895	5.99
ADVANCED INFO SERVICE	Thailand	Mobile Telecommunications	237,729	4.73
Bangkok Dusit Medical Services PCL	Thailand	Health Care Equipment & Services	231,388	4.60
Central Pattana	Thailand	Real Estate Investment & Services	173,214	3.45
<b>Totals</b>			<b>3,262,210</b>	<b>64.92</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (THBm)	Wgt %
0500	Oil & Gas	3	871,091	17.33
1300	Chemicals	2	178,004	3.54
2300	Construction & Materials	1	329,280	6.55
2700	Industrial Goods & Services	4	575,586	11.45
3500	Food & Beverage	1	99,190	1.97
4500	Health Care	1	231,388	4.60
5300	Retail	2	466,286	9.28
5700	Travel & Leisure	3	235,792	4.69
6500	Telecommunications	3	322,289	6.41
7500	Utilities	3	218,963	4.36
8300	Banks	5	1,130,395	22.49
8600	Real Estate	2	243,949	4.85
9500	Technology	1	123,024	2.45
<b>Totals</b>		<b>31</b>	<b>5,025,236</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE SET Large Cap	FTSE SET All-Share
Number of constituents	31	232
Net MCap (THBm)	5,025,236	7,181,172
Constituent Sizes (Net MCap THBm)		
Average	162,104	30,953
Largest	628,386	628,386
Smallest	0	0
Median	107,756	5,996
Weight of Largest Constituent (%)	12.50	8.75
Top 10 Holdings (% Index MCap)	64.92	45.43

**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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Data definitions available from  
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