



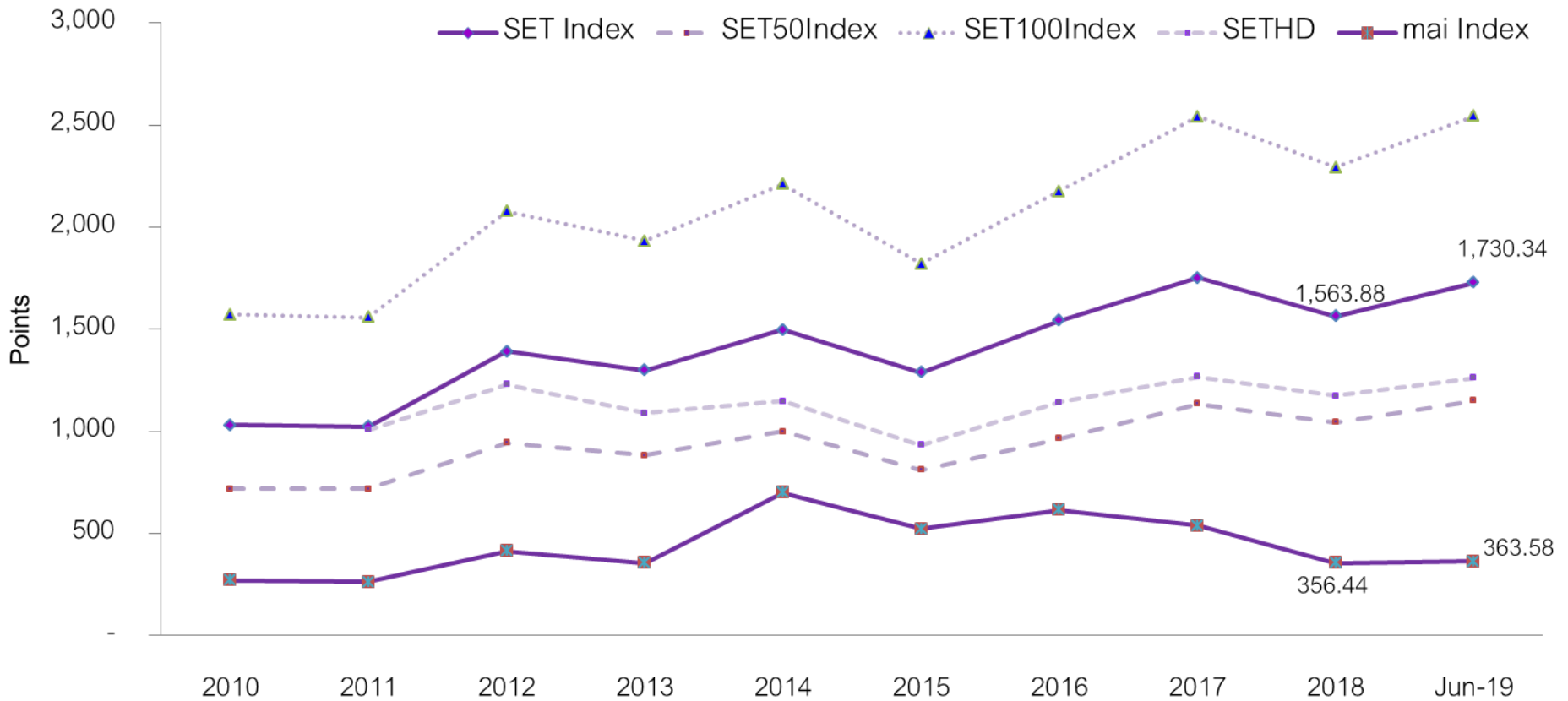
# Market Performance & Thai Securities Industry Statistics

Data as of June 2019

- **Market Performance**

- **Securities Industry Statistics**

# Market Performance – SET & mai



	2010	2011	2012	2013	2014	2015	2016	2017	2018	Jun-19
<b>SET%YoY</b>	+40.6%	-0.7%	+35.8%	-6.7%	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+10.6%(YTD)
<b>mai%YoY</b>	+26.7%	-3.1%	+57.3%	-14.2%	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	+2.0%(YTD)

Source: SET

# Market Performance – SET & mai

	2018	Jan – Mar 2019	Apr - Jun 2019
Market Capitalization ( <i>mil. baht</i> )*	16,219,069	16,998,239	17,989,218
- SET	15,978,252	16,756,438	17,746,877
- MAI	240,817	241,801	242,341
Total Turnover ( <i>mil. baht</i> )	14,130,078	2,835,806	3,120,369
- SET	13,820,220	2,789,932	3,082,299
- MAI	309,858	45,874	38,069
Average Daily Turnover ( <i>mil. baht</i> )	57,674	45,739	53,800
- SET	56,409	44,999	53,143
- MAI	1,265	740	656
Derivative Warrants Trading ( <i>mil. Baht</i> )	998,720	291,654	287,008
Short Sales Trading ( <i>mil. Baht</i> )	281,795	101,270	155,670

\* Base on data at end of period

Source: SET

# Market Performance – SET & mai

	2018	Jan – Mar 2019	Apr - Jun 2019
P/E (times)*			
- SET	14.75	17.12	18.64
- MAI	44.3	52.07	43.36
P/BV (times)*			
- SET	1.78	1.82	1.89
- MAI	1.83	1.79	1.82
Market Dividend Yield (%)*			
- SET	3.22	3.13	2.96
- MAI	2.09	2.73	2.68
No. of Newly listed companies	19	4	5
No. of Listed Companies*	704	708	712
No. of SET's Members*	39	39	39

\* Base on data at end of period

Source: SET

# Market Performance – SET & mai

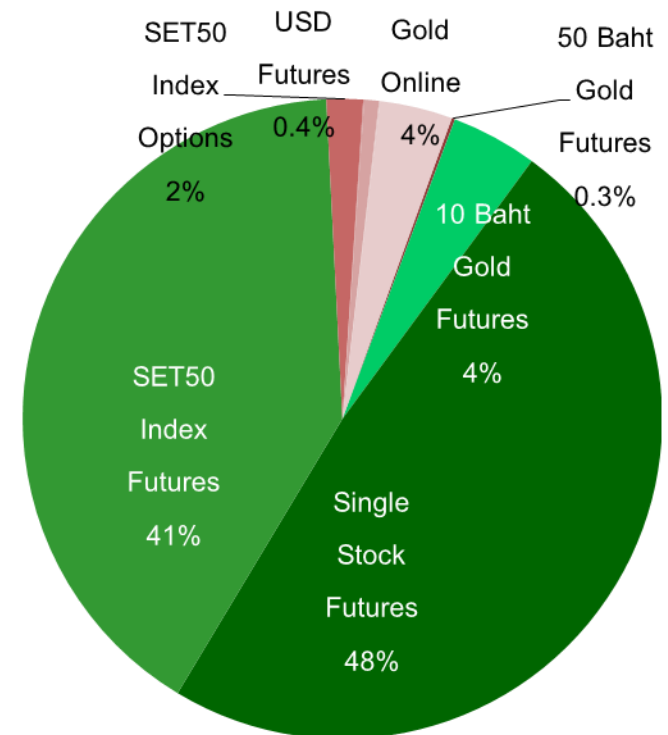
Total Trading Value by Regions (billion baht)	2018	Jan – Mar 2019	Apr – Jun 2019	% of total trading in Q2-19
All Regions	28,260	5,672	6,240	100.0%
Bangkok Metropolitan Region*	26,657	5,380	5,952	95.4%
Other Regions	1,603	292	288	4.6%
Southern	420	74	80	1.3%
Central	456	77	77	1.2%
Northern	397	82	72	1.2%
North-eastern	330	58	58	0.9%
Top 5 Highest Trading Value by provinces (billion baht)	2018	Jan – Mar 2019	Apr - Jun 2019	% of total trading in Q2-19
Bangkok	26,301	5,315	5,885	94.3%
Songkhla	276	45	49	0.8%
Chiang Mai	260	55	48	0.8%
Nonthaburi	228	42	43	0.7%
Chonburi	132	24	23	0.4%

\*Nonthaburi Pathum Thani and Samutprakan province

Source: SET

contracts	2018	Q2-2019
Total Trading Volume	104,422,200	23,387,920
Single Stock Futures	55,332,444	11,349,330
SET50 Index Futures	42,544,040	9,490,402
50 Baht Gold Futures	165,400	39,535
10 Baht Gold Futures	4,102,613	1,020,976
Gold Online	88,411	859,843
SET50 Index Options	1,362,520	431,206
USD Futures	685,847	172,928
Sector Futures	-	-
Agriculture Futures	34,482	12,163
Deferred Precious Metal	106,443	11,537

% of total trading  
by type of products



**Q2-2019**

Source: TFEX

# Market Performance – TFEX

contracts	2018	Q2-2019
Average Daily Volume	426,213	403,240
Single Stock Futures	225,847	195,678
SET50 Index Futures	173,649	163,628
50 Baht Gold Futures	675	682
10 Baht Gold Futures	16,745	17,603
Gold Online	2,327	14,825
SET50 Index Options	5,561	7,435
USD Futures	2,799	2,981
Sector Futures	-	-
Agriculture Futures	141	208
Deferred Precious Metal	434	199

contracts	2018	Q2-2019
Open Interests	2,440,223	3,233,284
Single Stock Futures	2,134,802	2,770,287
SET50 Index Futures	241,787	347,251
50 Baht Gold Futures	2,022	2,014
10 Baht Gold Futures	21,793	32,394
Gold Online	2,205	12,834
SET50 Index Options	18,439	33,373
USD Futures	18,627	34,958
Sector Futures	-	-
Agriculture Futures	60	52
Deferred Precious Metal	488	121

Source: TFEX



# Market Performance – TFEX Block Trade

	2017	2018	Q1-2019	Q2-2019
Block Trade - all products (contracts)	45,080,649	53,565,225	9,817,884	10,999,410
%Growth		18.8%		12.0%
Block Trade - SSF (contracts)	44,869,077	53,075,592	9,727,054	10,839,439
%Growth		18.3%		11.4%

Source: TFEX

# Market Performance – Bond market (ThaiBMA)

Secondary market	2018	Jan – Mar 2019	Apr - Jun 2019
Total Outright Trading Value (mil. Baht)	19,314,404	5,044,365	5,676,996
Government Bond	4,085,823	1,081,210	1,334,555
Treasury Bills	474,185	33,749	35,557
State Own Enterprise Bond	153,721	16,700	45,280
State Agency Bond	13,470,165	3,581,434	3,947,277
L-T Corp. Bond	736,361	224,491	224,139
Commercial Paper	381,161	106,240	89,255
Foreign Bond	12,988	541	933
Outright Daily Average (mil. Baht)	78,834	81,361	97,879
Outstanding Value of domestic bond (mil. Baht)	12,577,484	12,769,719	13,171,611

Source: ThaiBMA

# Market Performance – Bond market (ThaiBMA)

Primary Market	2018	Jan - Mar 2019	Apr - Jun 2019
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	121,775	22,196	27,767
Commercial Paper	108,918	29,325	29,876
Foreign Bond	-	-	-
%per total transaction in primary market	2.6%	1.9%	2.1%
No. of securities companies in primary market	21	15	19

\* Registered with ThaiBMA

# Market Performance – Bond market (ThaiBMA)

Secondary Market	2018	Jan – Mar 2019	Apr - Jun 2019
Securities companies' transactions (mil. Baht)			
Government Bond	295,231	88,583	84,661
Treasury Bills	12,196	30	984
SOE Bond	19,052	1,180	1,991
State Agency Bond	254,487	99,955	106,304
L-T Corp. Bond	111,563	28,724	37,117
Commercial Paper	148,169	39,405	33,320
Foreign Bond	1,572	119	624
%per total transaction in secondary market	4.0%	5.1%	4.7%
No. of securities companies in secondary market	20	21	21

Source: Thai BMA

- **Market Performance**
- **Securities Industry Statistics**

# Securities Industry Statistics

Personnel in Securities Industry*		2018	Mar-2019	Jun – 2019
All Personnel		13,439	13,083	12,900
Traders		7,907	7,734	7,561
Capital Market*	Investment analysts	62	61	56
	Investment consultants	2,940	2,759	2,653
Securities*	Investment analysts	336	331	314
	Investment consultants	4,506	4,303	4,146
Derivatives*	Investment analysts	40	38	39
	Investment consultants	2,281	2,229	2,163
Technical	Technical analysts	89	90	92

Source: SET SEC \*data at end of each period

# Securities Industry Statistics

	2018	Mar-2019	Jun 2019
No. of Branches*	563	560	547
Bangkok Metropolitan Area**	267	263	260
Provincial Area	296	297	287
Total Margin Loan ( <i>mil. Baht</i> )	60,607	64,248	61,858
% Margin Account to Local Trading Value	15.9%	16.88%	19.21%
% Cash Account to Local Trading Value	84.1%	83.12%	80.79%
% Program Trading to Total Trading Value	n.a.	28.08%	23.44%

\*data at end of each period

\*\*Nonthaburi Pathum Thani and Samutprakan province

Source: SET

# Securities Industry Statistics

No. of Accounts – Equity	2018*	Mar-2019*	Jun-2019*
Total Accounts*	1,661,046	1,686,706	1,725,482
Active Accounts**	361,181	306,649	351,002
% Active Accounts**	22.7%	18.2%	20.3%
No. of Internet Accounts – Equity	2018*	Mar-2019*	Jun-2019*
Total Internet Accounts*	1,516,253	1,545,996	1,573,033
Active Internet Accounts**	254,558	214,572	248,524
% Active Accounts**	17.7%	13.9%	15.8%
No. of Accounts – Derivatives	2018*	Mar-2019*	Jun-2019*
Total Accounts*	168,506	169,294	174,377

\*data at end of each period

\*\* active account is account which trade at least once a month, for yearly data calculated by 12-month average

Source: SET TFEX



*Disclaimer:*

เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังวันดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง ทั้งนี้ สมาคมมิได้ยืนยัน ตรวจสอบ หรือรับรองความสมบูรณ์ ความถูกต้องครบถ้วน ทันกาลทันเวลา ของข้อมูลดังกล่าวแต่อย่างใด

สมาคมไม่รับผิดชอบต่อบุคคลใดๆ จากการเรียกร้องใดๆ ไม่ว่าในทางสัญญา ในการทำละเมิด รวมถึงความประมาท หรือเหตุอื่นใด ที่เกิดจากการตัดสินใจ หรือการกระทำใดๆ ที่เกิดจากความเชื่อถือในเอกสารดังกล่าว หรือในความเสียหาย ความสูญหาย ค่าสินไหมทดแทน หรือความรับผิดชอบใดๆ รวมถึงการสูญหายของข้อมูลหรือผลประโยชน์ ถึงแม้ว่าสมาคมจะได้รับแจ้งว่าอาจจะเกิดความเสียหายดังกล่าวขึ้นได้ก็ตาม