



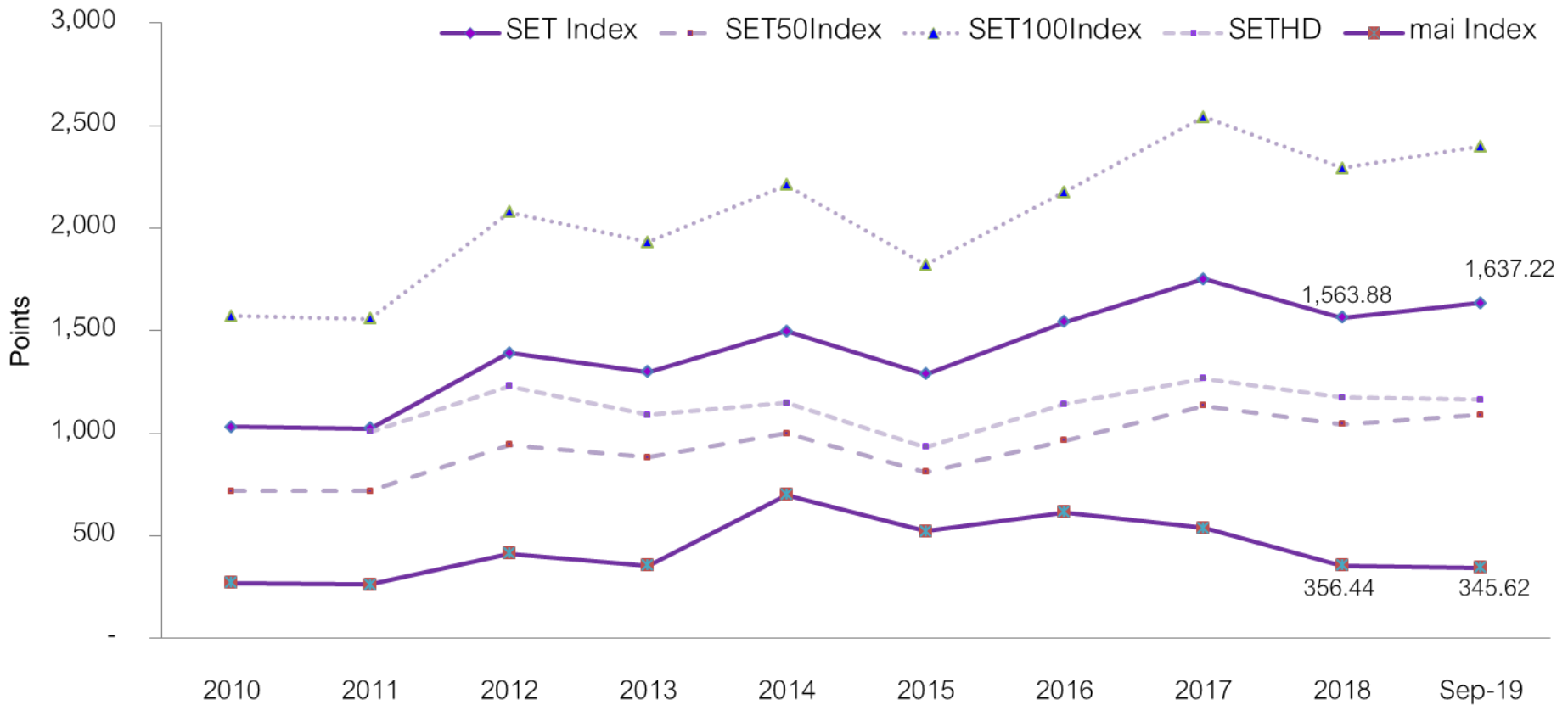
# Market Performance & Thai Securities Industry Statistics

Data as of September 2019

- **Market Performance**

- **Securities Industry Statistics**

# Market Performance – SET & mai



	2010	2011	2012	2013	2014	2015	2016	2017	2018	Sep-19
<b>SET%YoY</b>	+40.6%	-0.7%	+35.8%	-6.7%	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+4.7%(YTD)
<b>mai%YoY</b>	+26.7%	-3.1%	+57.3%	-14.2%	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-3.0%(YTD)

Source: SET

# Market Performance – SET & mai

	2018	Apr - Jun 2019	Jul – Sep 2019
Market Capitalization ( <i>mil. baht</i> )*	16,219,069	17,989,218	17,152,898
- SET	15,978,252	17,746,877	16,919,401
- MAI	240,817	242,341	233,497
Total Turnover ( <i>mil. baht</i> )	14,130,078	3,120,369	3,923,305
- SET	13,820,220	3,082,299	3,867,274
- MAI	309,858	38,069	56,031
Average Daily Turnover ( <i>mil. baht</i> )	57,674	53,800	62,275
- SET	56,409	53,143	61,385
- MAI	1,265	656	889
Derivative Warrants Trading ( <i>mil. Baht</i> )	998,720	287,008	501,620
Short Sales Trading ( <i>mil. Baht</i> )	281,795	155,670	225,808

\* Base on data at end of period

Source: SET

# Market Performance – SET & mai

	2018	Apr - Jun 2019	Jul – Sep 2019
P/E (times)*			
- SET	14.75	18.64	18.72
- MAI	44.3	43.36	40.64
P/BV (times)*			
- SET	1.78	1.89	1.83
- MAI	1.83	1.82	1.7
Market Dividend Yield (%)*			
- SET	3.22	2.96	3.08
- MAI	2.09	2.68	2.76
No. of Newly listed companies	19	5	6
No. of Listed Companies*	704	712	711
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	Apr – Jun 2019	Jul - Sep 2019	% of total trading in Q3-19
All Regions	28,260	6,240	7,901	100.0%
Bangkok Metropolitan Region*	26,657	5,952	7,517	95.14%
Other Regions	1,603	288	384	4.86%
Southern	420	80	106	1.35%
Central	456	77	100	1.26%
Northern	397	72	103	1.31%
North-eastern	330	58	74	0.94%
Top 5 Highest Trading Value by provinces (billion baht)	2018	Apr - Jun 2019	Jul – Sep 2019	% of total trading in Q3-19
Bangkok	26,301	5,885	7,437	94.12%
Chiang Mai	260	48	75	0.95%
Songkhla	276	49	70	0.89%
Nonthaburi	228	43	55	0.70%
Chonburi	132	23	29	0.38%

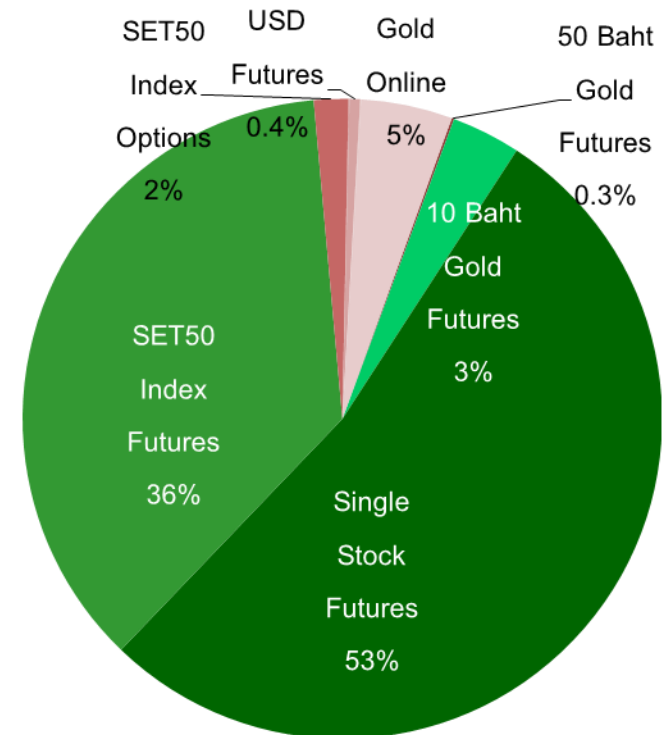
\*Nonthaburi Pathum Thani and Samutprakan province

Source: SET

# Market Performance – TFEX

contracts	2018	Q3-2019
Total Trading Volume	104,422,200	31,686,267
Single Stock Futures	55,332,444	16,792,633
SET50 Index Futures	42,544,040	11,532,031
50 Baht Gold Futures	165,400	38,609
10 Baht Gold Futures	4,102,613	1,107,222
Gold Online	88,411	1,466,673
SET50 Index Options	1,362,520	550,731
USD Futures	685,847	171,100
Sector Futures	-	-
Agriculture Futures	34,482	15,122
Deferred Precious Metal	106,443	12,146

## % of total trading by type of products



Q3-2019

Source: TFEX

# Market Performance – TFEX

contracts	2018	Q3-2019
Average Daily Volume	426,213	502,957
Single Stock Futures	225,847	266,550
SET50 Index Futures	173,649	183,048
50 Baht Gold Futures	675	613
10 Baht Gold Futures	16,745	17,575
Gold Online	2,327	23,281
SET50 Index Options	5,561	8,742
USD Futures	2,799	2,715
Sector Futures	-	-
Agriculture Futures	141	240
Deferred Precious Metal	434	192

contracts	2018	Q3-2019
Open Interests	2,440,223	3,098,885
Single Stock Futures	2,134,802	2,693,709
SET50 Index Futures	241,787	274,492
50 Baht Gold Futures	2,022	2,094
10 Baht Gold Futures	21,793	33,145
Gold Online	2,205	39,217
SET50 Index Options	18,439	32,080
USD Futures	18,627	24,106
Sector Futures	-	-
Agriculture Futures	60	36
Deferred Precious Metal	488	6

Source: TFEX



# Market Performance – TFEX Block Trade

	2017	2018	Q2-2019	Q3-2019
Block Trade - all products (contracts)	45,080,649	53,565,225	10,999,410	16,274,033
%Growth		18.8%		48.0%
Block Trade - SSF (contracts)	44,869,077	53,075,592	10,839,439	16,191,884
%Growth		18.3%		49.4%

Source: TFEX

# Market Performance – Bond market (ThaiBMA)

Secondary market	2018	Apr - Jun 2019	Jul – Sep 2019
Total Outright Trading Value (mil. Baht)	19,314,404	5,676,996	5,982,851
Government Bond	4,085,823	1,334,555	1,433,478
Treasury Bills	474,185	35,557	29,202
State Own Enterprise Bond	153,721	45,280	33,753
State Agency Bond	13,470,165	3,947,277	4,194,514
L-T Corp. Bond	736,361	224,139	195,474
Commercial Paper	381,161	89,255	95,683
Foreign Bond	12,988	933	747
Outright Daily Average (mil. Baht)	78,834	97,879	94,966
Outstanding Value of domestic bond (mil. Baht)	12,577,484	13,171,611	13,001,496

Source: ThaiBMA

# Market Performance – Bond market (ThaiBMA)

Primary Market	2018	Apr - Jun 2019	Jul - Sep 2019
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	121,775	27,767	42,886
Commercial Paper	108,918	29,876	22,911
Foreign Bond	-	-	-
%per total transaction in primary market	2.6%	2.1%	2.8%
No. of securities companies in primary market	21	19	18

\* Registered with ThaiBMA

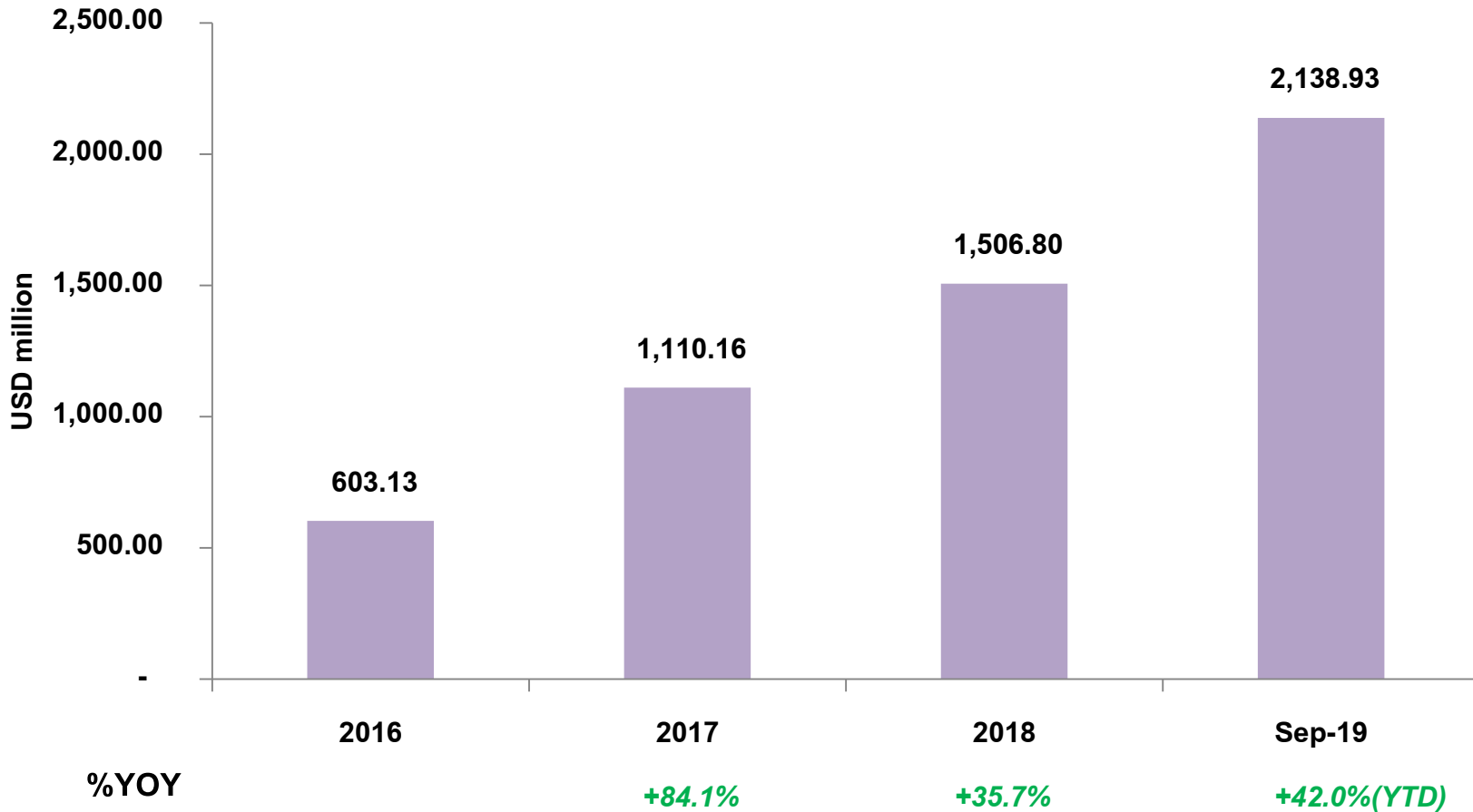
# Market Performance – Bond market (ThaiBMA)

Secondary Market	2018	Apr - Jun 2019	Jul - Sep 2019
Securities companies' transactions (mil. Baht)			
Government Bond	295,231	84,661	102,370
Treasury Bills	12,196	984	-
SOE Bond	19,052	1,991	5,586
State Agency Bond	254,487	106,304	101,102
L-T Corp. Bond	111,563	37,117	39,916
Commercial Paper	148,169	33,320	29,337
Foreign Bond	1,572	624	358
%per total transaction in secondary market	4.0%	4.7%	4.7%
No. of securities companies in secondary market	20	21	19

Source: Thai BMA

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

## Foreign Investment via Securities Companies (including PF)



# Securities Industry Statistics

Personnel in Securities Industry*		2018	Jun – 2019	Sep – 2019
All Personnel		13,439	12,900	12,834
Traders		7,907	7,561	7,462
Investment Planners*		678	706	731
Investment analysts*	Capital Market	62	56	57
	Securities Market	336	314	319
	Derivatives Market	40	39	39
	Technical	89	92	88
Investment consultant*	Capital Market	2,940	2,653	2,544
	Securities Market	4,506	4,146	3,987
	Derivatives Market	2,281	2,163	2,093
	Complex 1	281	495	607
	Complex 2	68	159	188
	Complex 3	136	156	177
	IC Plain	165	189	215

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

# Securities Industry Statistics

	2018	Jun-2019	Sep-2019
No. of Branches*	563	547	522
Bangkok Metropolitan Area**	267	260	251
Provincial Area	296	287	271
Total Margin Loan ( <i>mil. Baht</i> )	60,607	61,858	65,045 (Aug.)
% Margin Account to Local Trading Value	15.9%	19.21%	18.63%
% Cash Account to Local Trading Value	84.1%	80.79%	81.37%
% Program Trading to Total Trading Value	n.a.	23.44%	23.82%

\*data at end of each period

\*\*Nonthaburi Pathum Thani and Samutprakan province

Source: SET



# Securities Industry Statistics

No. of Accounts – Equity	2018*	Jun-2019*	Sep-2019*
Total Accounts*	1,661,046	1,725,482	1,783,049
Active Accounts**	361,181	351,002	351,458

No. of Internet Accounts – Equity	2018*	Jun-2019*	Sep-2019*
Total Internet Accounts*	1,516,253	1,573,033	1,630,748
Active Internet Accounts**	254,558	248,524	248,264

No. of Accounts – Derivatives	2018*	Jun-2019*	Sep-2019*
Total Accounts*	168,506	174,377	181,991

\*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 ไม่ว่าจะในทางสัญญา ในการทำละเมิด รวมถึงความประมาท หรือเหตุอื่นใด ที่เกิดจากการตัดสินใจ หรือการกระทำใดๆ ที่เกิดจากความเชื่อถือในเอกสารดังกล่าว หรือในความเสียหาย ความสูญหาย ค่าสินไหมทดแทน หรือความรับผิดชอบใดๆ รวมถึงการสูญหายของข้อมูลหรือผลประโยชน์ ถึงแม้ว่าสมาคมจะได้รับแจ้งว่าอาจจะเกิดความเสียหายดังกล่าวขึ้นได้ก็ตาม