



Market Performance & Thai Securities Industry Statistics

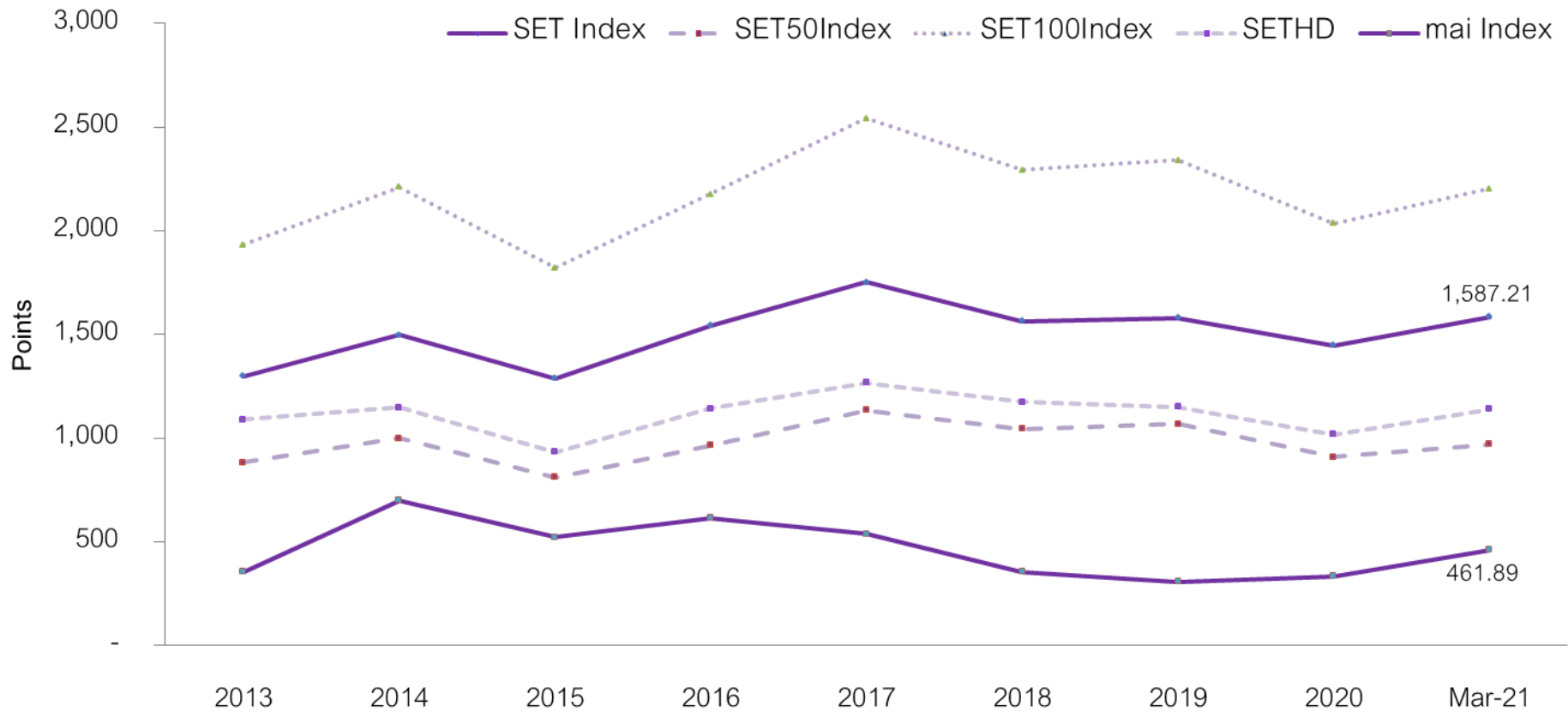
Data as of March 2021

Disclaimer:

เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังจากดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง ทั้งนี้ สมาคมมิได้ยืนยัน ตรวจสอบ หรือรับรองความสมบูรณ์ ความถูกต้อง ครบถ้วน ทันกาลทันเวลา ของข้อมูลดังกล่าวแต่อย่างใด สมาคมไม่รับผิดชอบต่อบุคคลใดๆจากการเรียกร้องใดๆ ไม่ว่าในทางสัญญา ในการทำละเมิด รวมถึงความประมาท หรือเหตุอื่นใด ที่เกิดจากการตัดสินใจ หรือการกระทำใดๆ ที่เกิดจากความเชื่อถือในเอกสารดังกล่าว หรือในความเสียหาย ความสูญหาย ค่าสินไหมทดแทน หรือความรับผิดใดๆ รวมถึงการสูญหายของข้อมูลหรือผลประโยชน์ ถึงแม้ว่าสมาคมจะได้รับแจ้งว่าอาจจะเกิดความเสียหายดังกล่าวขึ้นได้ก็ตาม

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

Market Performance – SET & mai



| | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | Mar-21 |
|----------------|--------|--------|--------|--------|--------|--------|--------|--------|--------------|
| SET%YoY | -6.7% | +15.3% | -14.0% | +19.8% | +13.7% | -10.8% | +1.0% | -8.26% | +9.5% (YTD) |
| mai%YoY | -14.2% | +96.2% | -25.3% | +17.9% | -12.3% | -34.0% | -13.1% | +8.61% | +37.3% (YTD) |

Source: SET

Market Performance – SET & mai

| | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|--|------------|-------------------|-------------------|
| Total Turnover (<i>mil. baht</i>) | 16,671,479 | 4,863,253 | 5,914,008 |
| - SET | 16,362,357 | 4,761,247 | 5,712,005 |
| - MAI | 309,121 | 102,006 | 202,003 |
| Average Daily Turnover (<i>mil. baht</i>) | 68,607 | 81,054 | 96,951 |
| - SET | 67,335 | 79,354 | 93,639 |
| - MAI | 1,272 | 1,700 | 3,312 |
| Derivative Warrants Trading (<i>mil. Baht</i>) | 1,653,612 | 475,876 | 600,787 |
| Short Sales Trading (<i>mil. Baht</i>) | 490,209 | 192,535 | 292,783 |
| No. of Newly listed companies | 27 | 12 | 2 |

Source: SET

Market Performance – SET & mai

| | 2020 | Mar 2021 |
|--|------------|------------|
| Market Capitalization (<i>mil. baht</i>) | 16,342,663 | 18,350,176 |
| - SET | 16,107,633 | 18,022,837 |
| - MAI | 235,030 | 327,339 |
| P/E (<i>times</i>) | | |
| - SET | 28.84 | 41.43 |
| - MAI | 72.59 | 92.63 |
| P/BV (<i>times</i>) | | |
| - SET | 1.64 | 1.8 |
| - MAI | 1.73 | 2.33 |
| Market Dividend Yield (%) | | |
| - SET | 3.32 | 2.38 |
| - MAI | 2.56 | 1.94 |
| No. of Listed Companies | 743 | 747 |
| No. of SET's Members | 39 | 39 |

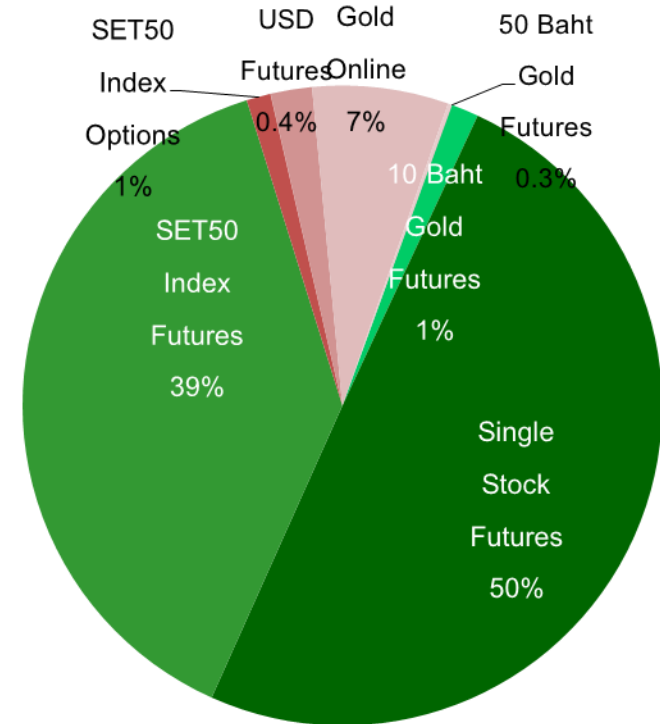
Source: SET

Market Performance – TFEX

| contracts | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|-------------------------|-------------|----------------|----------------|
| Total Trading Volume | 120,193,573 | 34,894,117 | 33,604,025 |
| Single Stock Futures | 47,386,674 | 14,596,410 | 16,707,633 |
| SET50 Index Futures | 57,465,829 | 16,580,475 | 12,914,327 |
| 50 Baht Gold Futures | 91,272 | 10,999 | 7,918 |
| 10 Baht Gold Futures | 2,605,404 | 431,234 | 462,028 |
| Gold Online | 8,108,010 | 1,801,296 | 2,309,528 |
| Silver Online | 13,621 | 13,621 | 65,705 |
| SET50 Index Options | 1,698,625 | 625,889 | 408,821 |
| USD Futures | 2,803,128 | 833,439 | 722,783 |
| Sector Futures | - | - | - |
| Agriculture Futures | 17,597 | 512 | 5,023 |
| Deferred Precious Metal | 3,413 | 242 | 259 |

Source: TFEX

% of total trading by type of products



Q1 -2021

Market Performance – TFEX

| contracts | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|-------------------------|---------|-------------------|-------------------|
| Average Daily Volume | 494,624 | 581,568 | 550,886 |
| Single Stock Futures | 195,007 | 243,274 | 273,896 |
| SET50 Index Futures | 236,485 | 276,341 | 211,710 |
| 50 Baht Gold Futures | 376 | 183 | 130 |
| 10 Baht Gold Futures | 10,722 | 7,187 | 7,574 |
| Gold Online | 33,366 | 30,021 | 37,861 |
| Sliver Online | 389 | 389 | 1,077 |
| SET50 Index Options | 6,990 | 10,431 | 6,702 |
| USD Futures | 11,535 | 13,891 | 11,849 |
| Sector Futures | - | - | - |
| Agriculture Futures | 72 | 9 | 82 |
| Deferred Precious Metal | 14 | 4 | 4 |

| contracts | 2020 | Mar 2021 |
|-------------------------|-----------|-------------|
| Open Interests | 2,194,994 | 2,920,233 |
| Single Stock Futures | 1,783,284 | 2,528,773 |
| SET50 Index Futures | 306,796 | 280,852 |
| 50 Baht Gold Futures | 980 | 813 |
| 10 Baht Gold Futures | 13,331 | 17,274 |
| Gold Online | 18,739 | 22,200 |
| Sliver Online | 1,228 | 1,349 |
| SET50 Index Options | 26,380 | 17,386 |
| USD Futures | 44,059 | 51,426 |
| Sector Futures | - | - |
| Agriculture Futures | 197 | 154 |
| Deferred Precious Metal | - | 6 |

Source: TFEX

Market Performance – TFEX Block Trade

| contracts | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|--|------------|-------------------|-------------------|
| Block Trade - all products (contracts) | 45,407,002 | 14,026,373 | 16,113,243 |
| %Growth | -10.1% | +14.9% | |
| Block Trade - SSF (contracts) | 45,203,535 | 13,963,376 | 16,070,090 |
| %Growth | -9.8% | +15.1% | |

Source: TFEX

Market Performance – Bond market (ThaiBMA)

| Secondary market | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|--|------------|-------------------|-------------------|
| Total Outright Trading Value (mil. Baht) | 20,285,199 | 4,358,211 | 4,329,280 |
| Government Bond | 5,207,956 | 1,120,915 | 1,224,992 |
| Treasury Bills | 467,781 | 286,224 | 397,260 |
| State Own Enterprise Bond | 192,144 | 41,486 | 37,675 |
| State Agency Bond | 13,336,688 | 2,669,192 | 2,388,741 |
| L-T Corp. Bond | 736,114 | 162,431 | 209,458 |
| Commercial Paper | 342,598 | 76,950 | 70,770 |
| Foreign Bond | 1,918 | 1,014 | 154 |
| Outright Daily Average (mil. Baht) | 83,478 | 72,637 | 70,972 |
| Outstanding Value of domestic bond (mil. Baht) | 13,940,147 | 13,940,147 | 13,864,808 |

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

| Primary Market | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|---|---------|-------------------|-------------------|
| Securities companies' transactions (mil. Baht)* | | | |
| L-T Corp. Bond | 110,145 | 28,289 | 40,722 |
| Commercial Paper | 49,719 | 10,750 | 8,805 |
| Foreign Bond | - | - | - |
| %per total transaction in primary market | 1.6% | 1.8% | 2.6% |
| No. of securities companies in primary market | 26 | 23 | 21 |

* Registered with ThaiBMA

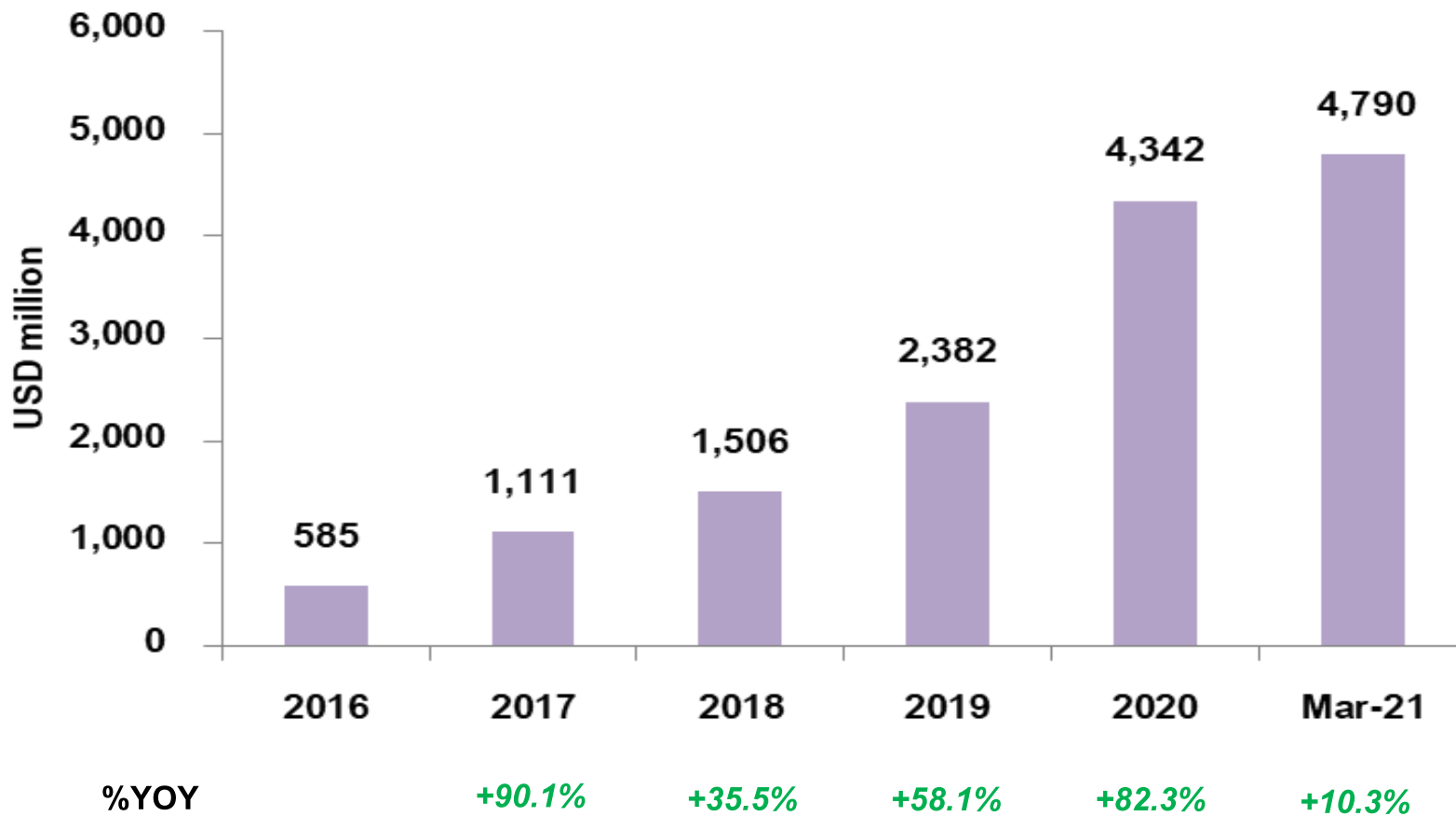
Market Performance – Bond market (ThaiBMA)

| Secondary Market | 2020 | Oct – Dec 2020 | Jan – Mar 2021 |
|---|---------|-------------------|-------------------|
| Securities companies' transactions (mil. Baht) | | | |
| Government Bond | 337,531 | 77,452 | 88,265 |
| Treasury Bills | 26,811 | 18,091 | 25,190 |
| SOE Bond | 17,798 | 3,636 | 278 |
| State Agency Bond | 311,517 | 41,107 | 38,158 |
| L-T Corp. Bond | 155,740 | 30,766 | 42,675 |
| Commercial Paper | 68,589 | 11,581 | 14,877 |
| Foreign Bond | 703 | 303 | 52 |
| %per total transaction in secondary market | 4.6% | 4.3% | 5.0% |
| No. of securities companies in secondary market | 21 | 18 | 19 |

Source: Thai BMA

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

Foreign Investment via Securities Companies (including PF)



*data before 2016 is not available

Source: SEC (until December 2020), BOT (from January 2021 onward)

Securities Industry Statistics

| Personnel in Securities Industry* | | 2020 | Mar 2021 |
|-----------------------------------|--------------------|-------|----------|
| Investment analysts* | Capital Market | 65 | 67 |
| | Securities Market | 315 | 313 |
| | Derivatives Market | 37 | 36 |
| | Technical | 86 | 87 |
| Investment Planners* | | 817 | 831 |
| Investment consultant* | Capital Market | 32 | 0 |
| | Securities Market | 1,990 | 1,808 |
| | Derivatives Market | 1,775 | 1,642 |
| | Complex 1 | 3,165 | 3,336 |
| | Complex 2 | 1,652 | 1,695 |
| | Complex 3 | 216 | 218 |
| | IC Plain | 289 | 316 |

Source: SET SEC *Active cases, data at end of each period

| % | 2020 | Mar 2021 |
|--|--------|----------|
| No. of Branches | 443 | 439 |
| Bangkok Metropolitan Area* | 210 | 208 |
| Provincial Area | 233 | 231 |
| % Margin Account to Local Trading Value | 16.39% | 18.02% |
| % Cash Account to Local Trading Value | 83.61% | 81.98% |
| % Program Trading to Total Trading Value | 23.58% | 23.28% |

*Including Nonthaburi Pathum Thani and Samutprakan province

Securities Industry Statistics

| Equity | 2020 | Mar 2021 |
|---|-----------|-----------|
| No. of Clients that have opened accounts | 2,154,900 | 2,541,680 |
| Number of Clients that have opened accounts (not counting duplicates) | 1,506,068 | 1,785,864 |
| No. of Active Accounts* | 432,506 | 753,945 |
| Internet Accounts – Equity | 2020 | Mar 2021 |
| No. of Clients that have opened accounts | 2,013,989 | 2,400,928 |
| Number of Clients that have opened accounts (not counting duplicates) | 1,422,722 | 1,703,727 |
| No. of Active Internet Accounts* | 342,536 | 656,129 |
| Derivatives | Dec-2020 | Mar 2021 |
| Total Accounts | 217,073 | 241,843 |

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

Source: SET TFEX