



Market Performance & Thai Securities Industry Statistics

Data as of June 2021

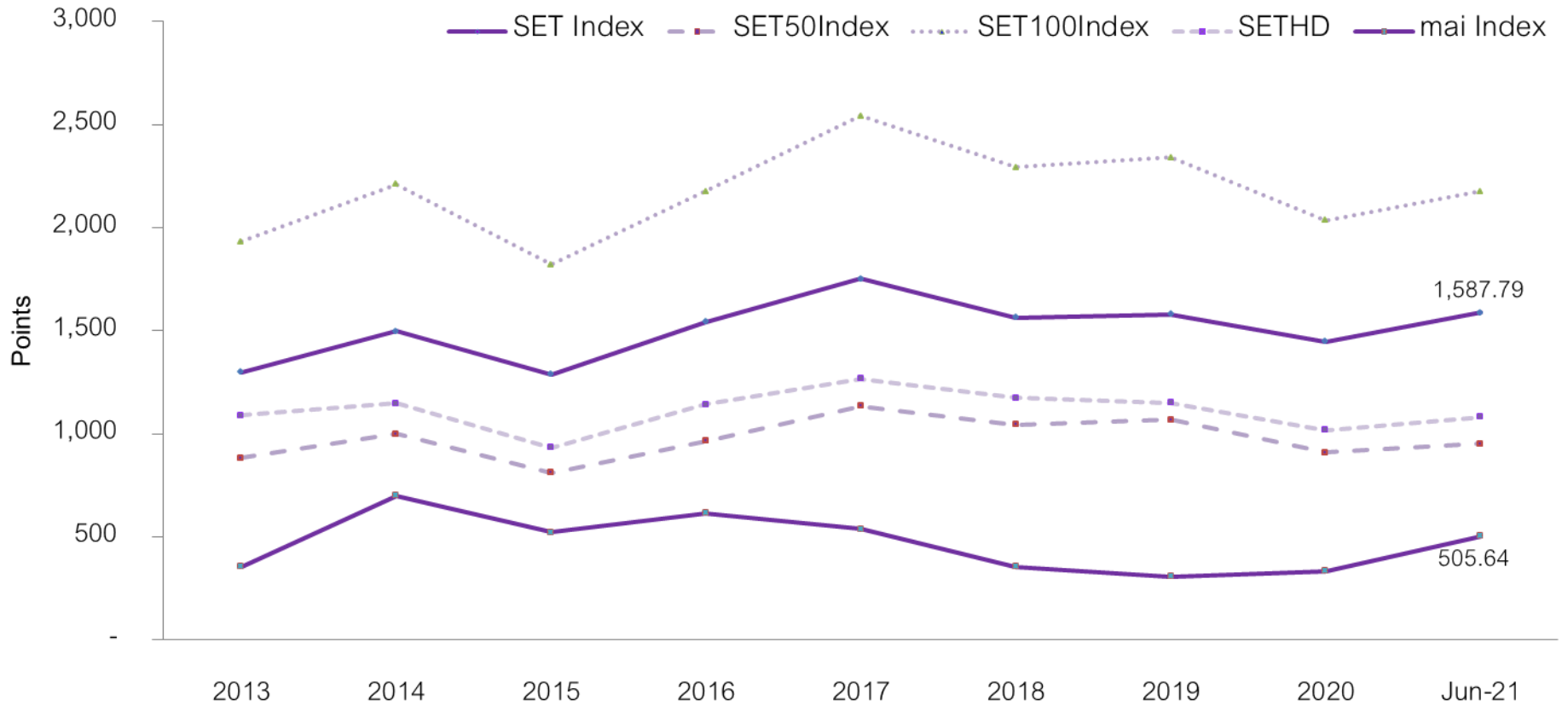
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เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังจากดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง 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	Jun-21
SET%YoY	-6.7%	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.26%	+9.6% (YTD)
mai%YoY	-14.2%	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.61%	+50.4% (YTD)

Source: SET

Market Performance – SET & mai

	2020	Jan – Mar 2021	Apr - Jun 2021
Total Turnover (<i>mil. baht</i>)	16,671,479	5,914,008	5,688,672
- SET	16,362,357	5,712,005	5,350,270
- MAI	309,121	202,003	338,402
Average Daily Turnover (<i>mil. baht</i>)	68,607	96,951	99,801
- SET	67,335	93,639	93,864
- MAI	1,272	3,312	5,937
Derivative Warrants Trading (<i>mil. Baht</i>)	1,653,612	600,787	469,72
Short Sales Trading (<i>mil. Baht</i>)	490,209	292,783	335,933
No. of Newly listed companies	27	2	4

Source: SET

Market Performance – SET & mai

	2020	Mar 2021	Jun 2021
Market Capitalization (<i>mil. baht</i>)	16,342,663	18,350,176	18,615,259
- SET	16,107,633	18,022,837	18,246,952
- MAI	235,030	327,339	368,307
P/E (<i>times</i>)			
- SET	28.84	41.43	30.2
- MAI	72.59	92.63	69.48
P/BV (<i>times</i>)			
- SET	1.64	1.8	1.75
- MAI	1.73	2.33	2.62
Market Dividend Yield (%)			
- SET	3.32	2.38	2.28
- MAI	2.56	1.94	1.65
No. of Listed Companies	743	747	757
No. of SET's Members	39	39	39

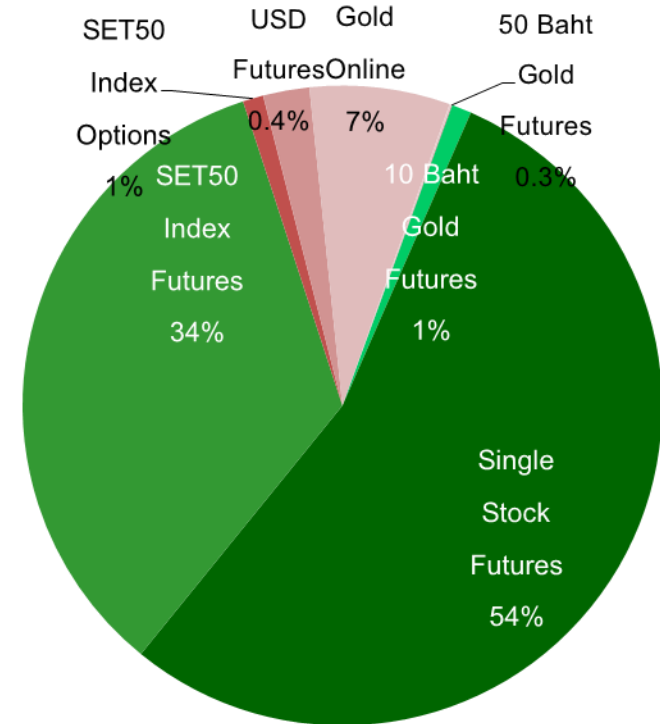
Source: SET

Market Performance – TFEX

contracts	2020	Jan – Mar 2021	Apr – Jun 2021
Total Trading Volume	120,193,573	33,604,025	32,769,684
Single Stock Futures	47,386,674	16,707,633	17,784,491
SET50 Index Futures	57,465,829	12,914,327	11,179,436
50 Baht Gold Futures	91,272	7,918	11,425
10 Baht Gold Futures	2,605,404	462,028	324,799
Gold Online	8,108,010	2,309,528	2,324,021
Silver Online	13,621	65,705	36,595
SET50 Index Options	1,698,625	408,821	340,966
USD Futures	2,803,128	722,783	763,666
Sector Futures	-	-	-
Agriculture Futures	17,597	5,023	4,071
Deferred Precious Metal	3,413	259	214

Source: TFEX

% of total trading
by type of products



Q2 -2021

Market Performance – TFEX

contracts	2020	Jan – Mar 2021	Apr-Jun 2021	contracts	2020	Mar 2021	Jun 2021
Average Daily Volume	494,624	550,886	574,907	Open Interests	2,194,994	2,920,233	3,289,144
Single Stock Futures	195,007	273,896	312,009	Single Stock Futures	1,783,284	2,528,773	2,814,725
SET50 Index Futures	236,485	211,710	196,130	SET50 Index Futures	306,796	280,852	353,668
50 Baht Gold Futures	376	130	200	50 Baht Gold Futures	980	813	723
10 Baht Gold Futures	10,722	7,574	5,698	10 Baht Gold Futures	13,331	17,274	11,952
Gold Online	33,366	37,861	40,772	Gold Online	18,739	22,200	25,331
Sliver Online	389	1,077	642	Sliver Online	1,228	1,349	2,037
SET50 Index Options	6,990	6,702	5,982	SET50 Index Options	26,380	17,386	20,358
USD Futures	11,535	11,849	13,398	USD Futures	44,059	51,426	60,159
Sector Futures	-	-	-	Sector Futures	-	-	-
Agriculture Futures	72	82	71	Agriculture Futures	197	154	187
Deferred Precious Metal	14	4	4	Deferred Precious Metal	-	6	4

Source: TFEX

Market Performance – TFEX Block Trade

contracts	2020	Jan – Mar 2021	Apr - Jun 2021
Block Trade - all products (contracts)	45,407,002	16,113,243	17,118,591
%Growth	-10.1%		+6.2%
Block Trade - SSF (contracts)	45,203,535	16,070,090	17,039,919
%Growth	-9.8%		+6.0%

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	2020	Jan – Mar 2021	Apr - Jun 2021
Total Outright Trading Value (mil. Baht)	20,285,199	4,329,280	3,716,782
Government Bond	5,207,956	1,224,992	1,032,204
Treasury Bills	467,781	397,260	372,692
State Own Enterprise Bond	192,144	37,675	60,401
State Agency Bond	13,336,688	2,388,741	2,026,714
L-T Corp. Bond	736,114	209,458	143,314
Commercial Paper	342,598	70,770	80,400
Foreign Bond	1,918	154	1,056
Outright Daily Average (mil. Baht)	83,478	70,972	65,207
Outstanding Value of domestic bond (mil. Baht)	13,940,147	13,864,808	14,207,127

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	2020	Jan – Mar 2021	Apr - Jun 2021
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	110,145	40,722	60,909
Commercial Paper	49,719	8,805	9,916
Foreign Bond	-	-	-
%per total transaction in primary market	1.6%	2.6%	3.4%
No. of securities companies in primary market	26	21	25

* Registered with ThaiBMA

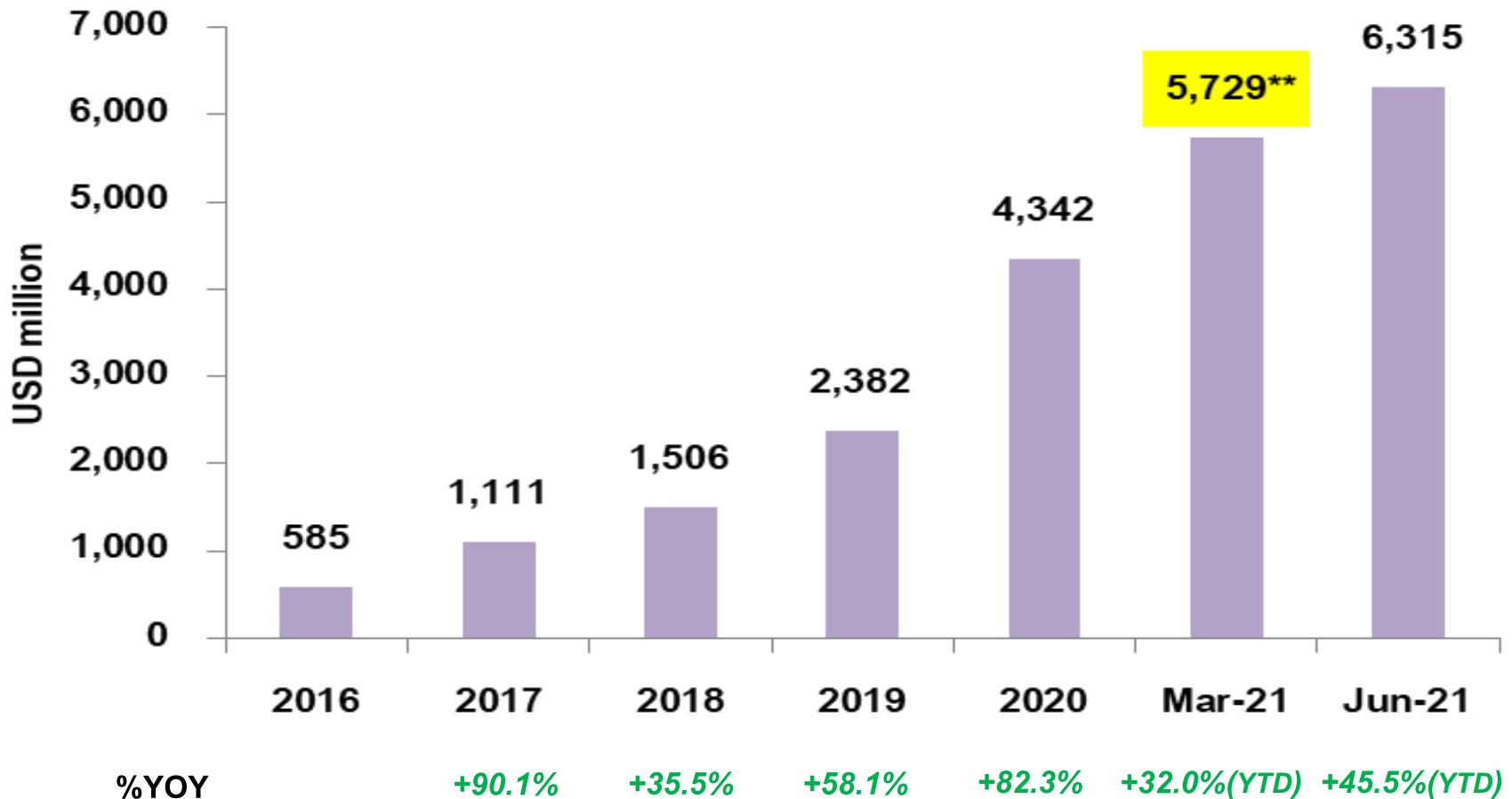
Market Performance – Bond market (ThaiBMA)

Secondary Market	2020	Jan – Mar 2021	Apr - Jun 2021
Securities companies' transactions (mil. Baht)			
Government Bond	337,531	88,265	66,480
Treasury Bills	26,811	25,190	24,270
SOE Bond	17,798	278	3,240
State Agency Bond	311,517	38,158	39,183
L-T Corp. Bond	155,740	42,675	31,955
Commercial Paper	68,589	14,877	11,867
Foreign Bond	703	52	26
%per total transaction in secondary market	4.6%	5.0%	4.9%
No. of securities companies in secondary market	21	19	19

Source: Thai BMA

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

Foreign Investment via Securities Companies (including PF)



*data before 2016 is not available

**March data has been revised by the Bank of Thailand

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

Securities Industry Statistics

Personnel in Securities Industry*		2020	Mar 2021	Jun 2021
Investment analysts*	Capital Market	65	67	67
	Securities Market	315	313	312
	Derivatives Market	37	36	34
	Technical	86	87	86
Investment Planners*		817	831	838
Investment consultant*	Capital Market	32	0	0
	Securities Market	1,990	1,808	203
	Derivatives Market	1,775	1,642	109
	Complex 1	3,165	3,336	5,012
	Complex 2	1,652	1,695	1,753
	Complex 3	216	218	185
	IC Plain	289	316	324

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

Securities Industry Statistics

%	2020	Mar 2021	Jun 2021
No. of Branches	443	439	432
Bangkok Metropolitan Area*	210	208	201
Provincial Area	233	231	231
% Margin Account to Local Trading Value	16.39%	18.02%	16.73%
% Cash Account to Local Trading Value	83.61%	81.98%	83.27%
% Program Trading to Total Trading Value	23.58%	23.28%	27.46%

*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

Securities Industry Statistics

Equity	2020	Mar 2021	Jun 2021
No. of Clients that have opened accounts	2,154,900	2,541,680	2,803,033
Number of Clients that have opened accounts (not counting duplicates)	1,506,068	1,785,864	1,964,146
No. of Active Accounts*	432,506	753,945	816,553
Internet Accounts – Equity	2020	Mar 2021	Jun 2021
No. of Clients that have opened accounts	2,013,989	2,400,928	2,663,497
Number of Clients that have opened accounts (not counting duplicates)	1,422,722	1,703,727	1,882,990
No. of Active Internet Accounts*	342,536	656,129	724,979
Derivatives	Dec-2020	Mar 2021	Jun 2021
Total Accounts	217,073	241,843	255,265

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

Source: SET TFEX