



Market Performance & Thai Securities Industry Statistics

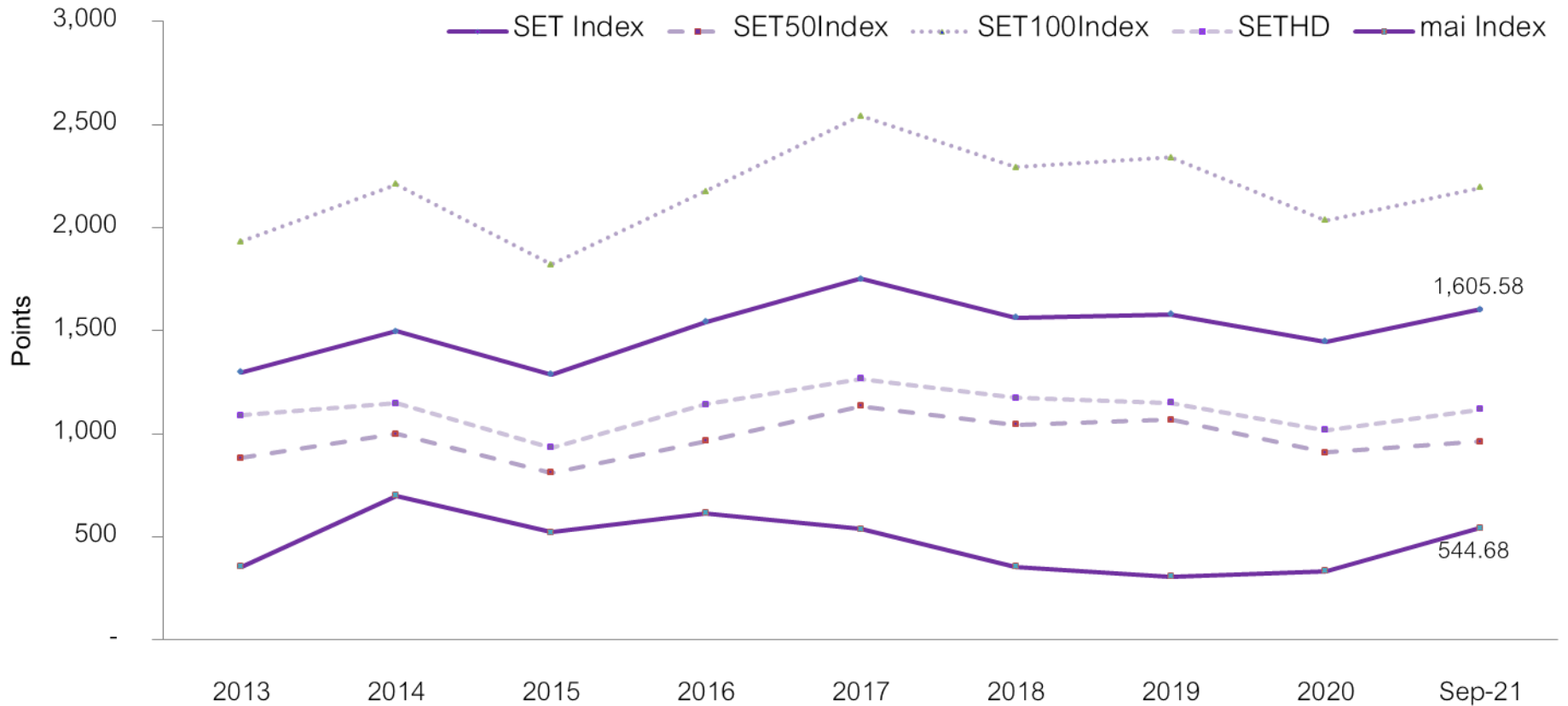
Data as of September 2021

Disclaimer:

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

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

Market Performance – SET & mai



	2013	2014	2015	2016	2017	2018	2019	2020	Sep-21
SET%YoY	-6.7%	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.26%	+10.8% (YTD)
mai%YoY	-14.2%	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.61%	+62.0% (YTD)

Source: SET

Market Performance – SET & mai

	Jan – Mar 2021	Apr - Jun 2021	Jul - Sep 2021
Total Turnover (<i>mil. baht</i>)	5,914,008	5,688,672	5,760,573
- SET	5,712,005	5,350,270	5,365,780
- MAI	202,003	338,402	394,792
Average Daily Turnover (<i>mil. baht</i>)	96,951	99,801	92,912
- SET	93,639	93,864	86,545
- MAI	3,312	5,937	6,368
Derivative Warrants Trading (<i>mil. Baht</i>)	600,787	469,372	510,113
Short Sales Trading (<i>mil. Baht</i>)	292,783	335,933	400,729
No. of Newly listed companies	2	4	10

Source: SET

Market Performance – SET & mai

	Mar 2021	Jun 2021	Sep 2021
Market Capitalization (<i>mil. baht</i>)	18,350,176	18,615,259	18,895,832
- SET	18,022,837	18,246,952	18,490,436
- MAI	327,339	368,307	405,396
P/E (<i>times</i>)			
- SET	41.43	30.2	20.5
- MAI	92.63	69.48	56.94
P/BV (<i>times</i>)			
- SET	1.8	1.75	1.73
- MAI	2.33	2.62	2.83
Market Dividend Yield (%)			
- SET	2.38	2.28	2.23
- MAI	1.94	1.65	1.47
No. of Listed Companies	747	757	762
No. of SET's Members	39	39	39

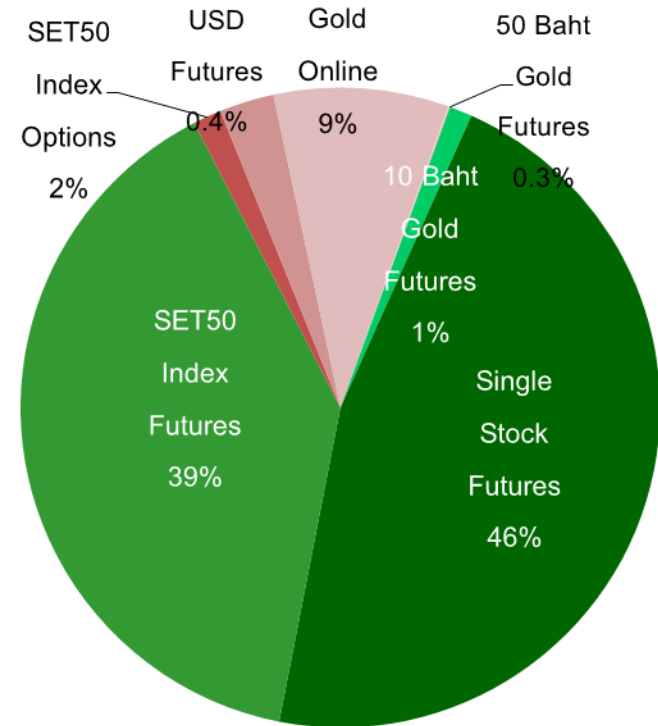
Source: SET

Market Performance – TFEX

contracts	Jan – Mar 2021	Apr – Jun 2021	Jul – Sep 2021
Total Trading Volume	33,604,025	32,769,684	32,661,213
Single Stock Futures	16,707,633	17,784,491	15,139,249
SET50 Index Futures	12,914,327	11,179,436	12,859,894
50 Baht Gold Futures	7,918	11,425	7,226
10 Baht Gold Futures	462,028	324,799	372,074
Gold Online	2,309,528	2,324,021	2,886,730
Silver Online	65,705	36,595	25,809
SET50 Index Options	408,821	340,966	468,324
USD Futures	722,783	763,666	898,176
Sector Futures	-	-	-
Agriculture Futures	5,023	4,071	3,043
Deferred Precious Metal	259	214	688

Source: TFEX

% of total trading
by type of products



Q3 -2021

Market Performance – TFEX

contracts	Jan – Mar 2021	Apr-Jun 2021	Jul – Sep 2021	contracts	Mar 2021	Jun 2021	Jul – Sep 2021
Average Daily Volume	550,886	574,907	526,794	Open Interests	2,920,233	3,289,144	3,510,904
Single Stock Futures	273,896	312,009	244,181	Single Stock Futures	2,528,773	2,814,725	2,934,754
SET50 Index Futures	211,710	196,130	207,418	SET50 Index Futures	280,852	353,668	375,271
50 Baht Gold Futures	130	200	116	50 Baht Gold Futures	813	723	445
10 Baht Gold Futures	7,574	5,698	6,001	10 Baht Gold Futures	17,274	11,952	16,880
Gold Online	37,861	40,772	46,560	Gold Online	22,200	25,331	22,874
Sliver Online	1,077	642	416	Sliver Online	1,349	2,037	1,213
SET50 Index Options	6,702	5,982	7,554	SET50 Index Options	17,386	20,358	32,594
USD Futures	11,849	13,398	14,487	USD Futures	51,426	60,159	126,651
Sector Futures	-	-	-	Sector Futures	-	-	-
Agriculture Futures	82	71	49	Agriculture Futures	154	187	211
Deferred Precious Metal	4	4	11	Deferred Precious Metal	6	4	11

Source: TFEX

Market Performance – TFEX Block Trade

contracts	Jan – Mar 2021	Apr - Jun 2021	Jul – Sep 2021
Block Trade - all products (contracts)	16,113,243	17,118,591	14,715,616
%Growth		+6.2%	-14.0%
Block Trade - SSF (contracts)	16,070,090	17,039,919	14,547,960
%Growth		+6.0%	-14.6%

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	Jan – Mar 2021	Apr - Jun 2021	Jul – Sep 2021
Total Outright Trading Value (mil. Baht)	4,329,280	3,716,782	4,104,099
Government Bond	1,224,992	1,032,204	1,076,037
Treasury Bills	397,260	372,692	374,068
State Own Enterprise Bond	37,675	60,401	34,653
State Agency Bond	2,388,741	2,026,714	2,301,834
L-T Corp. Bond	209,458	143,314	206,599
Commercial Paper	70,770	80,400	110,867
Foreign Bond	154	1,056	42
Outright Daily Average (mil. Baht)	70,972	65,207	66,195
Outstanding Value of domestic bond (mil. Baht)	13,864,808	14,207,127	14,522,421

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	Jan – Mar 2021	Apr - Jun 2021	Jul - Sep 2021
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	40,722	60,909	59,969
Commercial Paper	8,805	9,916	10,950
Foreign Bond	-	-	-
%per total transaction in primary market	2.6%	3.4%	3.1%
No. of securities companies in primary market	21	25	23

* Registered with ThaiBMA

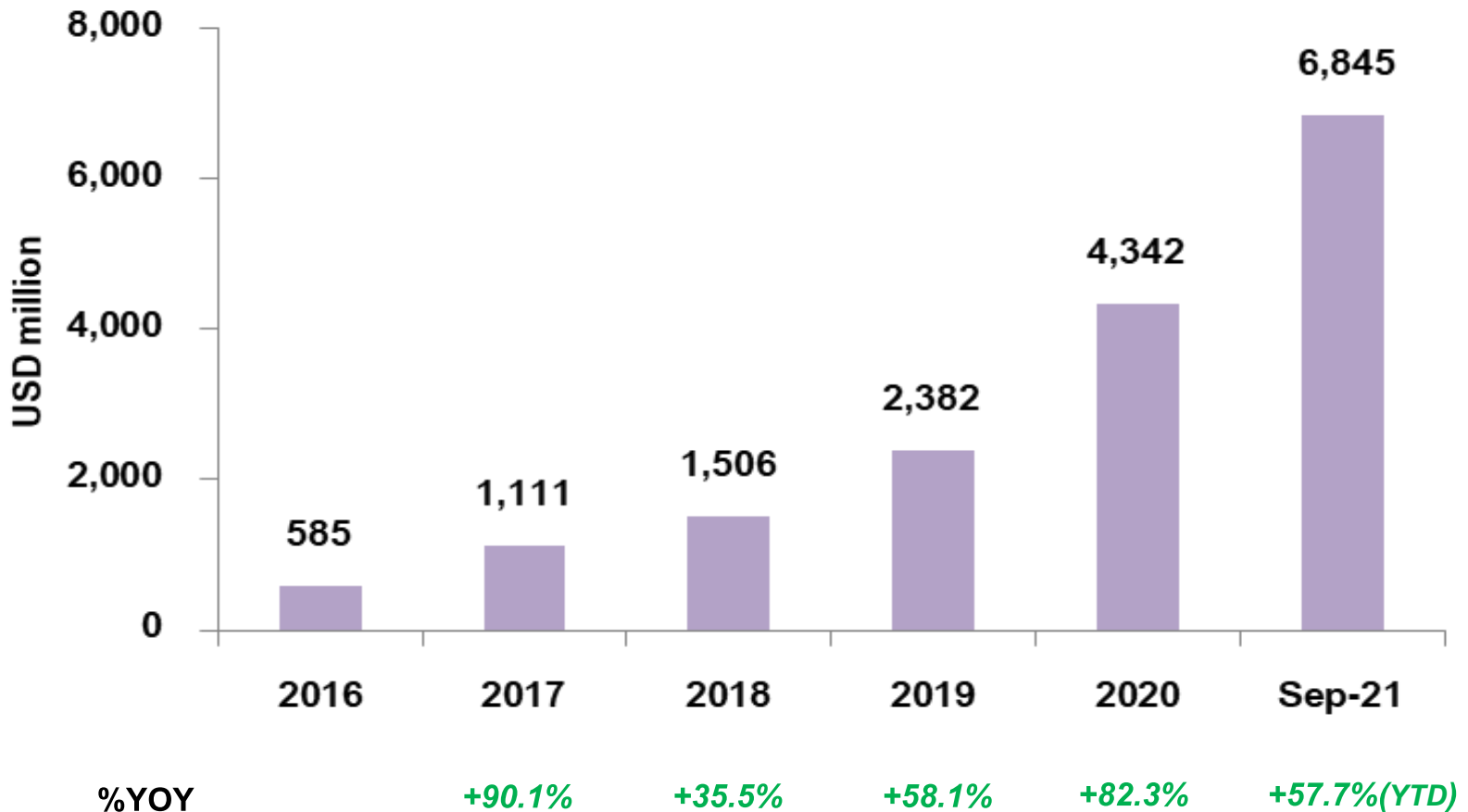
Market Performance – Bond market (ThaiBMA)

Secondary Market	Jan – Mar 2021	Apr - Jun 2021	Jul - Sep 2021
Securities companies' transactions (mil. Baht)			
Government Bond	88,265	66,480	60,069
Treasury Bills	25,190	24,270	23,138
SOE Bond	278	3,240	3,968
State Agency Bond	38,158	39,183	50,053
L-T Corp. Bond	42,675	31,955	41,809
Commercial Paper	14,877	11,867	17,169
Foreign Bond	52	26	42
%per total transaction in secondary market	5.0%	4.9%	4.9%
No. of securities companies in secondary market	19	19	21

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*		Mar 2021	Jun 2021	Sep 2021
Investment analysts*	Capital Market	67	67	70
	Securities Market	313	312	310
	Derivatives Market	36	34	33
	Technical	87	86	88
Investment Planners*		832	842	848
Investment consultant*	Capital Market	0	0	0
	Securities Market	203	197	197
	Derivatives Market	102	99	96
	Complex 1	4,904	4,971	5,048
	Complex 2	1,726	1,750	1,768
	Complex 3	187	192	197
	IC Plain	315	321	329

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

Securities Industry Statistics

%	Mar 2021	Jun 2021	Sep 2021
No. of Branches	439	432	428
Bangkok Metropolitan Area*	208	201	200
Provincial Area	231	231	228
% Margin Account to Local Trading Value	18.02%	16.73%	17.11%
% Cash Account to Local Trading Value	81.98%	83.27%	82.89%
% Program Trading to Total Trading Value	23.28%	27.46%	28.70%

*Including Nonthaburi Pathum Thani and Samutprakan province

Securities Industry Statistics

Equity	Mar 2021	Jun 2021	Sep
No. of Clients that have opened accounts	2,541,680	2,803,033	2,956,966
Number of Clients that have opened accounts (not counting duplicates)	1,785,864	1,964,146	2,064,552
No. of Active Accounts*	753,945	816,553	789,485
Internet Accounts – Equity	Mar 2021	Jun 2021	Sep
No. of Clients that have opened accounts	2,400,928	2,663,497	2,818,524
Number of Clients that have opened accounts (not counting duplicates)	1,703,727	1,882,990	1,984,100
No. of Active Internet Accounts*	656,129	724,979	699,029
Derivatives	Mar 2021	Jun 2021	Sep
Total Accounts	241,843	255,265	263,392

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

Source: SET TFEX