



Market Performance & Thai Securities Industry Statistics

Data as of December 2021

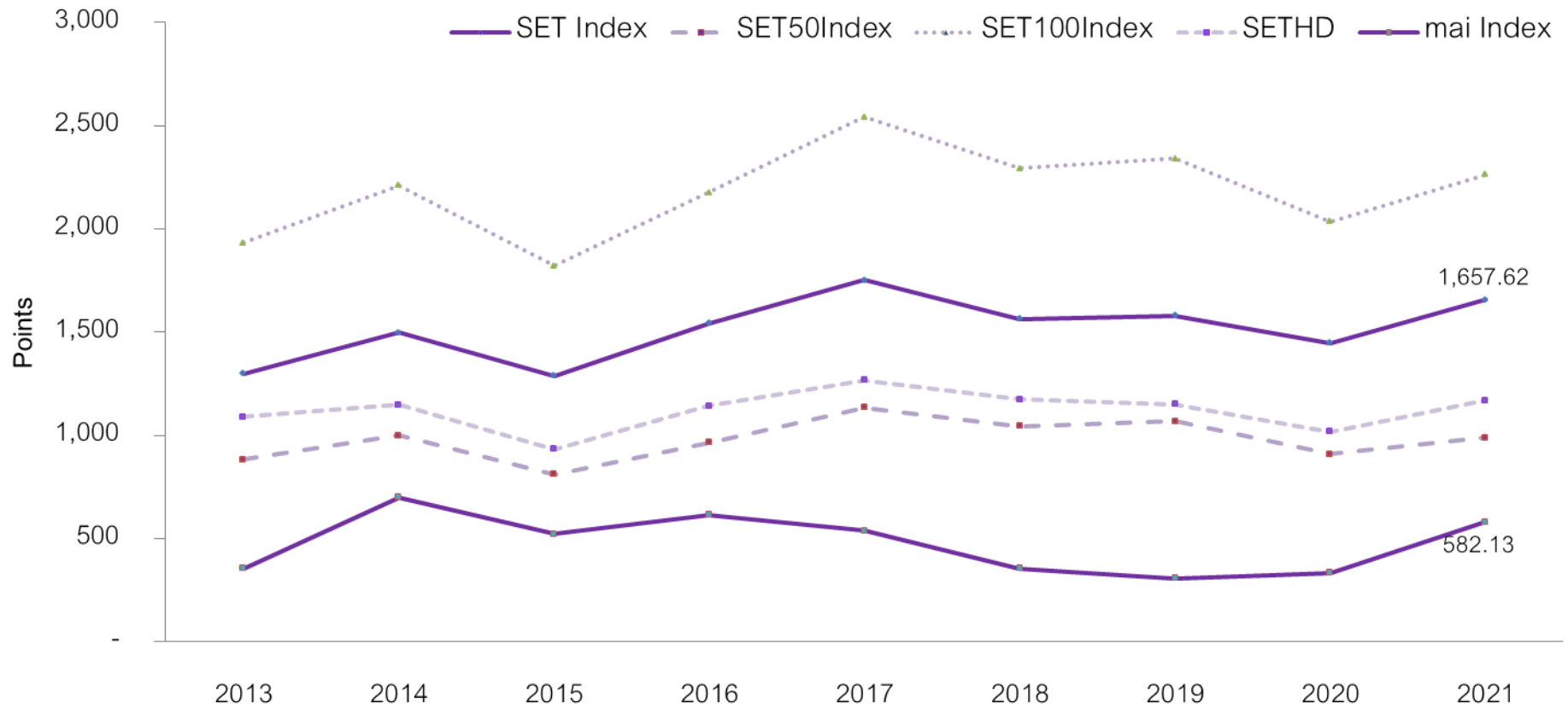
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เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังจากดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง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

- **Market Performance**

- **Securities Industry Statistics**

Market Performance – SET & mai



SET%YoY	-6.7%	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.26%	+14.4%
mai%YoY	-14.2%	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.61%	+73.1%

Source: SET

Market Performance – SET & mai

	Apr - Jun 2021	Jul - Sep 2021	Oct – Dec 2021
Total Turnover (<i>mil. baht</i>)	5,688,672	5,760,573	5,253,547
- SET	5,350,270	5,365,780	4,886,726
- MAI	338,402	394,792	366,821
Average Daily Turnover (<i>mil. baht</i>)	99,801	92,912	86,124
- SET	93,864	86,545	80,110
- MAI	5,937	6,368	6,014
Derivative Warrants Trading (<i>mil. Baht</i>)	469,372	510,113	458,009
Short Sales Trading (<i>mil. Baht</i>)	335,933	400,729	379,479
No. of Newly listed companies	4	10	14

Source: SET

Market Performance – SET & mai

	Jun 2021	Sep 2021	Dec 2021
Market Capitalization (<i>mil. baht</i>)	18,615,259	18,895,832	20,055,076
- SET	18,246,952	18,490,436	19,583,095
- MAI	368,307	405,396	471,981
P/E (<i>times</i>)			
- SET	30.2	20.5	20.78
- MAI	69.48	56.94	58.21
P/BV (<i>times</i>)			
- SET	1.75	1.73	1.79
- MAI	2.62	2.83	3.42
Market Dividend Yield (%)			
- SET	2.28	2.23	2.1
- MAI	1.65	1.47	1.18
No. of Listed Companies	757	762	776
No. of SET's Members	39	39	39

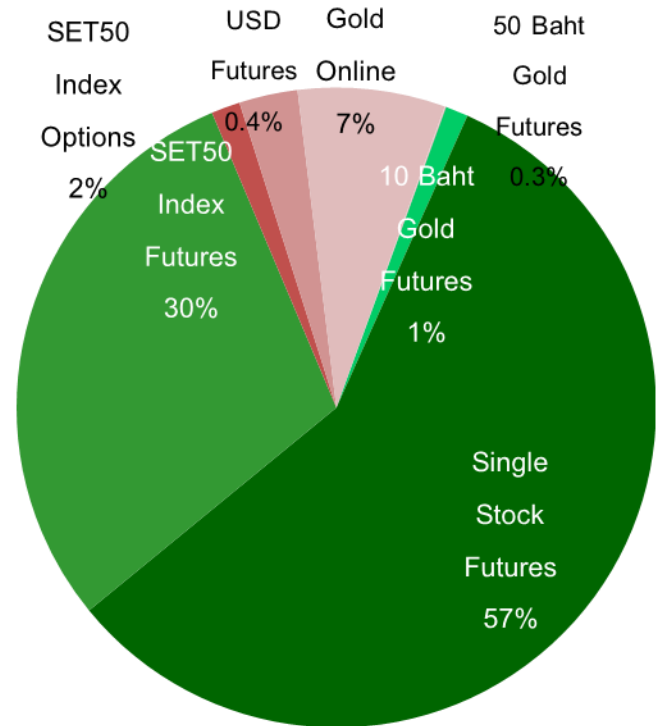
Source: SET

Market Performance – TFEX

contracts	Apr – Jun 2021	Jul – Sep 2021	Oct – Dec 2021
Total Trading Volume	32,769,684	32,661,213	36,082,386
Single Stock Futures	17,784,491	15,139,249	20,694,682
SET50 Index Futures	11,179,436	12,859,894	10,667,304
50 Baht Gold Futures	11,425	7,226	9,406
10 Baht Gold Futures	324,799	372,074	411,303
Gold Online	2,324,021	2,886,730	2,687,381
Silver Online	36,595	25,809	18,107
SET50 Index Options	340,966	468,324	524,747
USD Futures	763,666	898,176	1,065,126
Sector Futures	-	-	-
Agriculture Futures	4,071	3,043	3,865
Deferred Precious Metal	214	688	465

Source: TFEX

% of total trading by type of products



Q4 -2021

Market Performance – TFEX

contracts	Apr-Jun 2021	Jul – Sep 2021	Oct – Dec 2021	contracts	Jun 2021	Sep 2021	Dec 2021
Average Daily Volume	574,907	526,794	591,515	Open Interests	3,289,144	3,510,904	3,781,930
Single Stock Futures	312,009	244,181	339,257	Single Stock Futures	2,814,725	2,934,754	3,221,487
SET50 Index Futures	196,130	207,418	174,874	SET50 Index Futures	353,668	375,271	365,177
50 Baht Gold Futures	200	116	154	50 Baht Gold Futures	723	445	551
10 Baht Gold Futures	5,698	6,001	6,743	10 Baht Gold Futures	11,952	16,880	11,476
Gold Online	40,772	46,560	44,055	Gold Online	25,331	22,874	18,392
Sliver Online	642	416	297	Sliver Online	2,037	1,213	1,840
SET50 Index Options	5,982	7,554	8,602	SET50 Index Options	20,358	32,594	47,401
USD Futures	13,398	14,487	17,461	USD Futures	60,159	126,651	115,457
Sector Futures	-	-	-	Sector Futures	-	-	-
Agriculture Futures	71	49	63	Agriculture Futures	187	211	145
Deferred Precious Metal	4	11	8	Deferred Precious Metal	4	11	4

Source: TFEX

Market Performance – TFEX Block Trade

contracts	Apr - Jun 2021	Jul – Sep 2021	Oct - Dec 2021
Block Trade - all products (contracts)	17,118,591	14,715,616	20,328,035
%Growth		-14.0%	+38.1%
Block Trade - SSF (contracts)	17,039,919	14,547,960	20,066,625
%Growth		-14.6%	+37.9%

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	Apr - Jun 2021	Jul – Sep 2021	Oct – Dec 2021
Total Outright Trading Value (mil. Baht)	3,716,782	4,104,099	3,783,332
Government Bond	1,032,204	1,076,037	937,857
Treasury Bills	372,692	374,068	349,683
State Own Enterprise Bond	60,401	34,653	16,067
State Agency Bond	2,026,714	2,301,834	2,192,828
L-T Corp. Bond	143,314	206,599	182,489
Commercial Paper	80,400	110,867	104,159
Foreign Bond	1,056	42	250
Outright Daily Average (mil. Baht)	65,207	66,195	62,022
Outstanding Value of domestic bond (mil. Baht)	14,207,127	14,522,421	14,732,998

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	Apr - Jun 2021	Jul - Sep 2021	Oct - Dec 2021
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	60,909	59,969	41,808
Commercial Paper	9,916	10,950	12,315
Foreign Bond	-	-	
%per total transaction in primary market	3.4%	3.1%	2.8%
No. of securities companies in primary market	25	23	25

* Registered with ThaiBMA

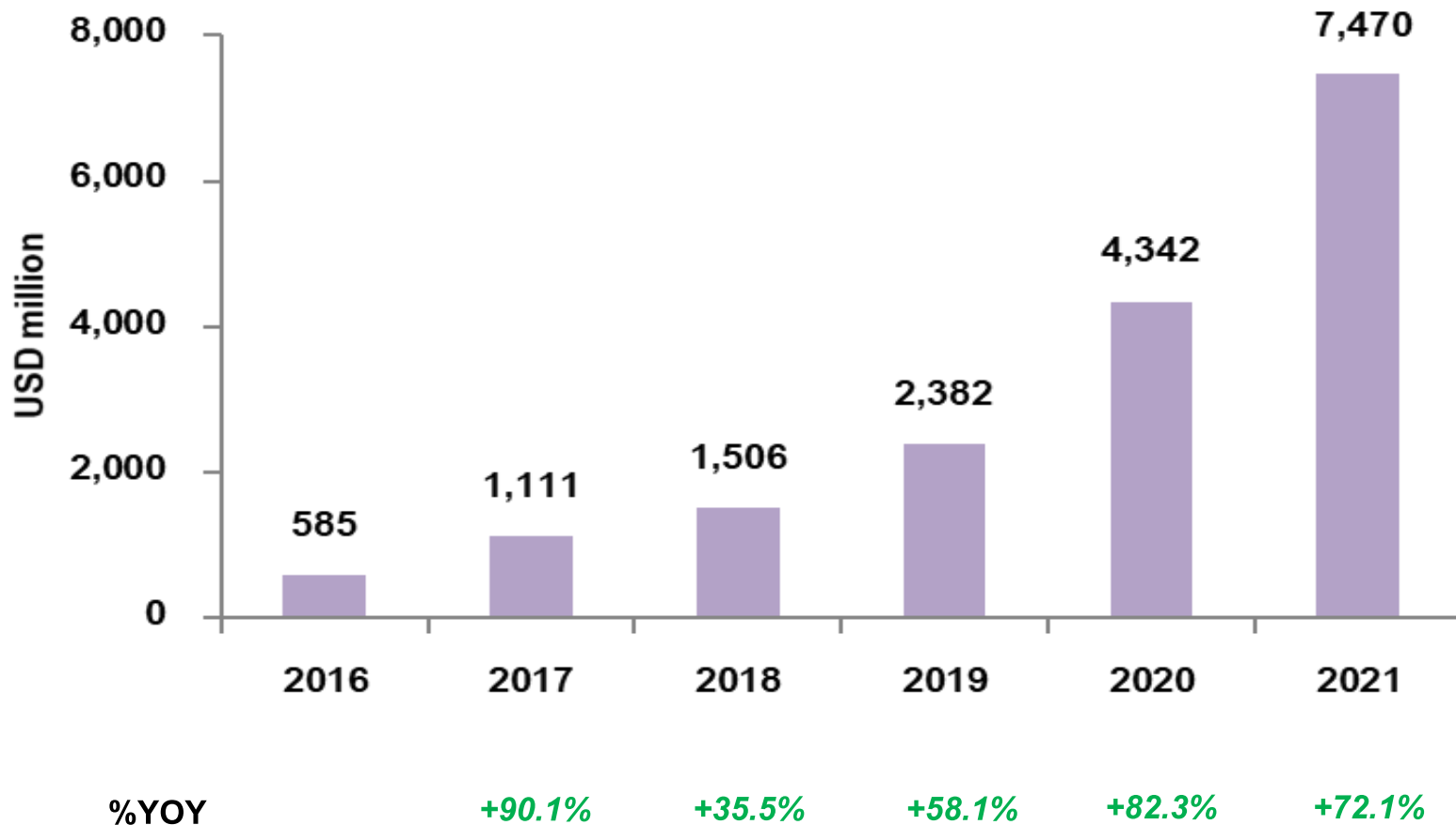
Market Performance – Bond market (ThaiBMA)

Secondary Market	Apr - Jun 2021	Jul - Sep 2021	Oct - Dec 2021
Securities companies' transactions (mil. Baht)			
Government Bond	66,480	60,069	78,725
Treasury Bills	24,270	23,138	27,642
SOE Bond	3,240	3,968	722
State Agency Bond	39,183	50,053	50,757
L-T Corp. Bond	31,955	41,809	36,597
Commercial Paper	11,867	17,169	18,232
Foreign Bond	26	42	63
%per total transaction in secondary market	4.9%	4.9%	5.8%
No. of securities companies in secondary market	19	21	20

Source: Thai BMA

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

Foreign Investment via Securities Companies (including PF)



*end of period data, data before 2016 is not available

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

Securities Industry Statistics

Personnel in Securities Industry*		Jun 2021	Sep 2021	Dec 2021
Investment analysts*	Capital Market	67	70	69
	Securities Market	312	310	307
	Derivatives Market	34	33	31
	Technical	86	88	88
Investment Planners*		842	848	857
Investment consultant*	Capital Market	0	0	0
	Securities Market	197	197	189
	Derivatives Market	99	96	95
	Complex 1	4,971	5,048	5,087
	Complex 2	1,750	1,768	1,750
	Complex 3	192	197	198
	IC Plain	321	329	350

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

Securities Industry Statistics

%	Jun 2021	Sep 2021	Dec 2021
No. of Branches	432	428	424
Bangkok Metropolitan Area*	201	200	198
Provincial Area	231	228	226
% Margin Account to Local Trading Value	16.73%	17.11%	16.68%
% Cash Account to Local Trading Value	83.27%	82.89%	83.32%
% Program Trading to Total Trading Value	27.46%	28.70%	30.57%

*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

Securities Industry Statistics

Equity	Jun 2021	Sep 2021	Dec 2021
No. of Clients that have opened accounts	2,803,033	2,956,966	3,101,457
Number of Clients that have opened accounts (not counting duplicates)	1,964,146	2,064,552	2,160,622
No. of Active Accounts*	816,553	789,485	695,302
Internet Accounts – Equity	Jun 2021	Sep 2021	Dec 2021
No. of Clients that have opened accounts	2,663,497	2,818,524	2,962,695
Number of Clients that have opened accounts (not counting duplicates)	1,882,990	1,984,100	2,080,332
No. of Active Internet Accounts*	724,979	699,029	613,451
Derivatives	Jun 2021	Sep 2021	Dec 2021
Total Accounts	255,265	263,392	270,494

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

Source: SET TFEX