



Market Performance & Thai Securities Industry Statistics

Data as of March 2022

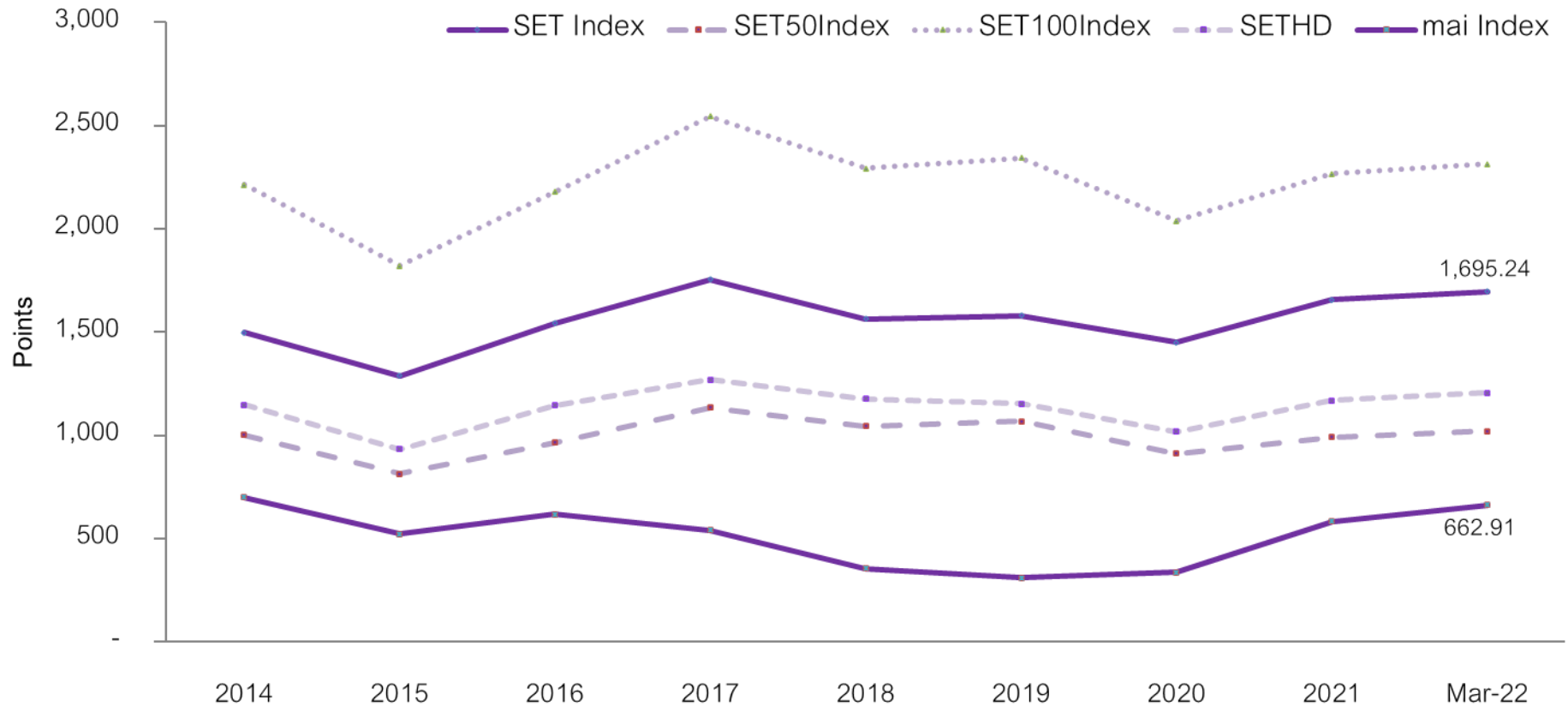
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เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังวันดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง 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



	2014	2015	2016	2017	2018	2019	2020	2021	Mar-22
SET%YoY	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.26%	+14.4%	+2.3%YTD
mai%YoY	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.61%	+73.1%	+13.9%YTD

Source: SET

Market Performance – SET & mai

	Jul - Sep 2021	Oct – Dec 2021	Jan – Mar 2022
Total Turnover (<i>mil. baht</i>)	5,760,573	5,253,547	5,966,853
- SET	5,365,780	4,886,726	5,536,855
- MAI	394,792	366,821	429,998
Average Daily Turnover (<i>mil. baht</i>)	92,912	86,124	96,240
- SET	86,545	80,110	89,304
- MAI	6,368	6,014	6,935
Derivative Warrants Trading (<i>mil. Baht</i>)	510,113	458,009	467,236
Short Sales Trading (<i>mil. Baht</i>)	400,729	379,479	445,408
No. of Newly listed companies	10	14	5

Source: SET

Market Performance – SET & mai

	Sep 2021	Dec 2021	Mar 2022
Market Capitalization (<i>mil. baht</i>)	18,895,832	20,055,076	20,500,829
- SET	18,490,436	19,583,095	19,966,794
- MAI	405,396	471,981	534,035
P/E (<i>times</i>)			
- SET	20.5	20.78	19.63
- MAI	56.94	58.21	59.24
P/BV (<i>times</i>)			
- SET	1.73	1.79	1.73
- MAI	2.83	3.42	3.67
Market Dividend Yield (%)			
- SET	2.23	2.1	2.62
- MAI	1.47	1.18	1.18
No. of Listed Companies	762	776	779
No. of SET's Members	39	39	39

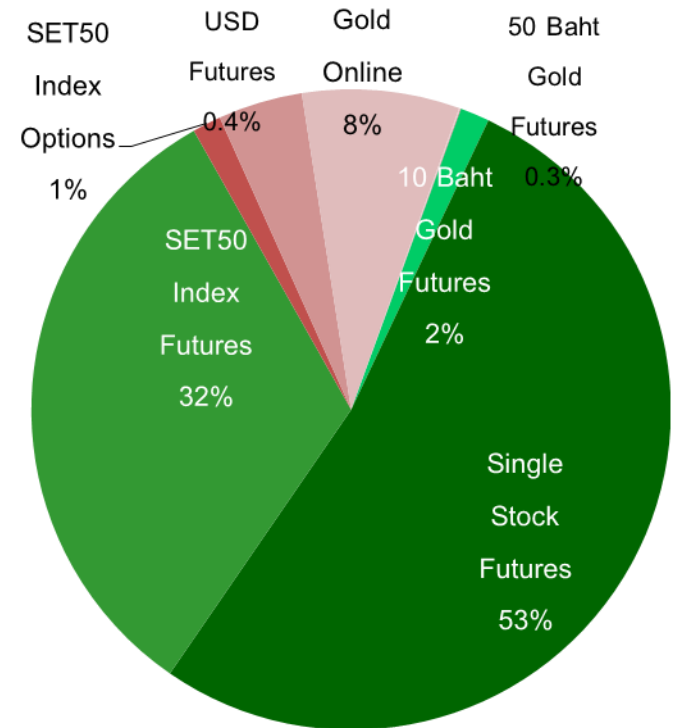
Source: SET

Market Performance – TFEX

contracts	Jul – Sep 2021	Oct – Dec 2021	Jan – Mar 2022
Total Trading Volume	32,661,213	36,082,386	39,145,623
Single Stock Futures	15,139,249	20,694,682	20,564,036
SET50 Index Futures	12,859,894	10,667,304	12,613,161
50 Baht Gold Futures	7,226	9,406	12,590
10 Baht Gold Futures	372,074	411,303	576,599
Gold Online	2,886,730	2,687,381	3,115,003
Silver Online	25,809	18,107	27,169
SET50 Index Options	468,324	524,747	565,052
USD Futures	898,176	1,065,126	1,666,369
Sector Futures	-	-	-
Agriculture Futures	3,043	3,865	4,349
Deferred Precious Metal	688	465	1,295

Source: TFEX

% of total trading by type of products



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Market Performance – TFEX

contracts	Jul – Sep 2021	Oct – Dec 2021	Jan - Mar 2022	contracts	Sep 2021	Dec 2021	Mar 2022
Average Daily Volume	526,794	591,515	631,381	Open Interests	3,510,904	3,781,930	3,899,217
Single Stock Futures	244,181	339,257	331,678	Single Stock Futures	2,934,754	3,221,487	3,309,070
SET50 Index Futures	207,418	174,874	203,438	SET50 Index Futures	375,271	365,177	377,345
50 Baht Gold Futures	116	154	203	50 Baht Gold Futures	445	551	594
10 Baht Gold Futures	6,001	6,743	9,300	10 Baht Gold Futures	16,880	11,476	16,503
Gold Online	46,560	44,055	50,242	Gold Online	22,874	18,392	21,437
Sliver Online	416	297	438	Sliver Online	1,213	1,840	1,490
SET50 Index Options	7,554	8,602	9,114	SET50 Index Options	32,594	47,401	31,645
USD Futures	14,487	17,461	26,877	USD Futures	126,651	115,457	140,845
Sector Futures	-	-	-	Sector Futures	-	-	-
Agriculture Futures	49	63	70	Agriculture Futures	211	145	285
Deferred Precious Metal	11	8	21	Deferred Precious Metal	11	4	3

Source: TFEX

Market Performance – TFEX Block Trade

contracts	Jul – Sep 2021	Oct - Dec 2021	Jan – Mar 2022
Block Trade - all products (contracts)	14,715,616	20,328,035	20,050,210
%Growth		+38.1%	-1.37%
Block Trade - SSF (contracts)	14,547,960	20,066,625	19,879,690
%Growth		+37.9%	-0.93%

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	Jul – Sep 2021	Oct – Dec 2021	Jan – Mar 2022
Total Outright Trading Value (mil. Baht)	4,104,099	3,783,332	4,271,553
Government Bond	1,076,037	937,857	1,154,217
Treasury Bills	374,068	349,683	505,144
State Own Enterprise Bond	34,653	16,067	15,705
State Agency Bond	2,301,834	2,192,828	2,308,893
L-T Corp. Bond	206,599	182,489	176,055
Commercial Paper	110,867	104,159	111,215
Foreign Bond	42	250	322
Outright Daily Average (mil. Baht)	66,195	62,022	68,896
Outstanding Value of domestic bond (mil. Baht)	14,522,421	14,732,998	14,982,572

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	Jul - Sep 2021	Oct - Dec 2021	Jan – Mar 2022
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	59,969	41,808	49,823
Commercial Paper	10,950	12,315	8,430
Foreign Bond	-	-	-
%per total transaction in primary market	3.1%	2.8%	2.8%
No. of securities companies in primary market	23	25	25

* Registered with ThaiBMA

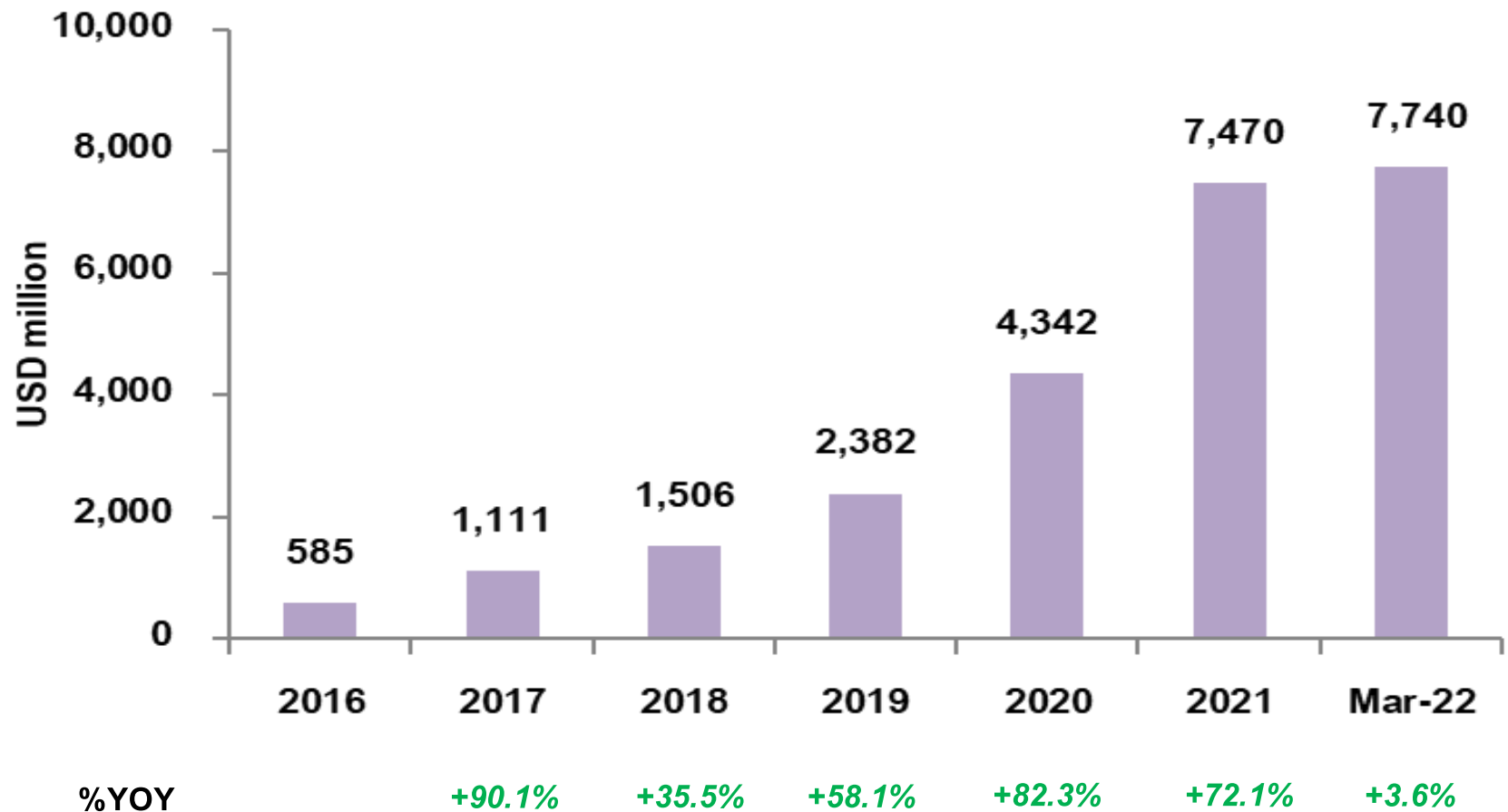
Market Performance – Bond market (ThaiBMA)

Secondary Market	Jul - Sep 2021	Oct - Dec 2021	Jan – Mar 2022
Securities companies' transactions (mil. Baht)			
Government Bond	60,069	78,725	106,463
Treasury Bills	23,138	27,642	28,100
SOE Bond	3,968	722	2,671
State Agency Bond	50,053	50,757	57,126
L-T Corp. Bond	41,809	36,597	37,068
Commercial Paper	17,169	18,232	17,644
Foreign Bond	42	63	227
%per total transaction in secondary market	4.9%	5.8%	6.0%
No. of securities companies in secondary market	21	20	21

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*		Sep 2021	Dec 2021	Mar 2022
Investment analysts*	Capital Market	70	69	72
	Securities Market	310	307	311
	Derivatives Market	33	31	33
	Technical	88	88	87
Investment Planners*		848	857	861
Investment consultant*	Capital Market	0	0	0
	Securities Market	197	189	186
	Derivatives Market	96	95	88
	Complex 1	5,048	5,087	5,108
	Complex 2	1,768	1,750	1,722
	Complex 3	197	198	203
	IC Plain	329	350	370

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

Securities Industry Statistics

%	Sep 2021	Dec 2021	Mar 2022
No. of Branches	428	424	421
Bangkok Metropolitan Area*	200	198	198
Provincial Area	228	226	223
% Margin Account to Local Trading Value	17.11%	16.68%	14.71%
% Cash Account to Local Trading Value	82.89%	83.32%	85.29%
% Program Trading to Total Trading Value	28.70%	30.57%	33.3%

*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

Securities Industry Statistics

Equity	Sep 2021	Dec 2021	Mar 2022
No. of Clients that have opened accounts	2,956,966	3,101,457	3,198,688
Number of Clients that have opened accounts (not counting duplicates)	2,064,552	2,160,622	2,227,802
No. of Active Accounts*	789,485	695,302	718,812
Internet Accounts – Equity	Sep 2021	Dec 2021	Mar 2022
No. of Clients that have opened accounts	2,818,524	2,962,695	3,060,413
Number of Clients that have opened accounts (not counting duplicates)	1,984,100	2,080,332	2,147,915
No. of Active Internet Accounts*	699,029	613,451	633,476
Derivatives	Sep 2021	Dec 2021	Mar 2022
Total Accounts	263,392	270,494	273,353

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

Source: SET TFEX