



Market Performance & Thai Securities Industry Statistics

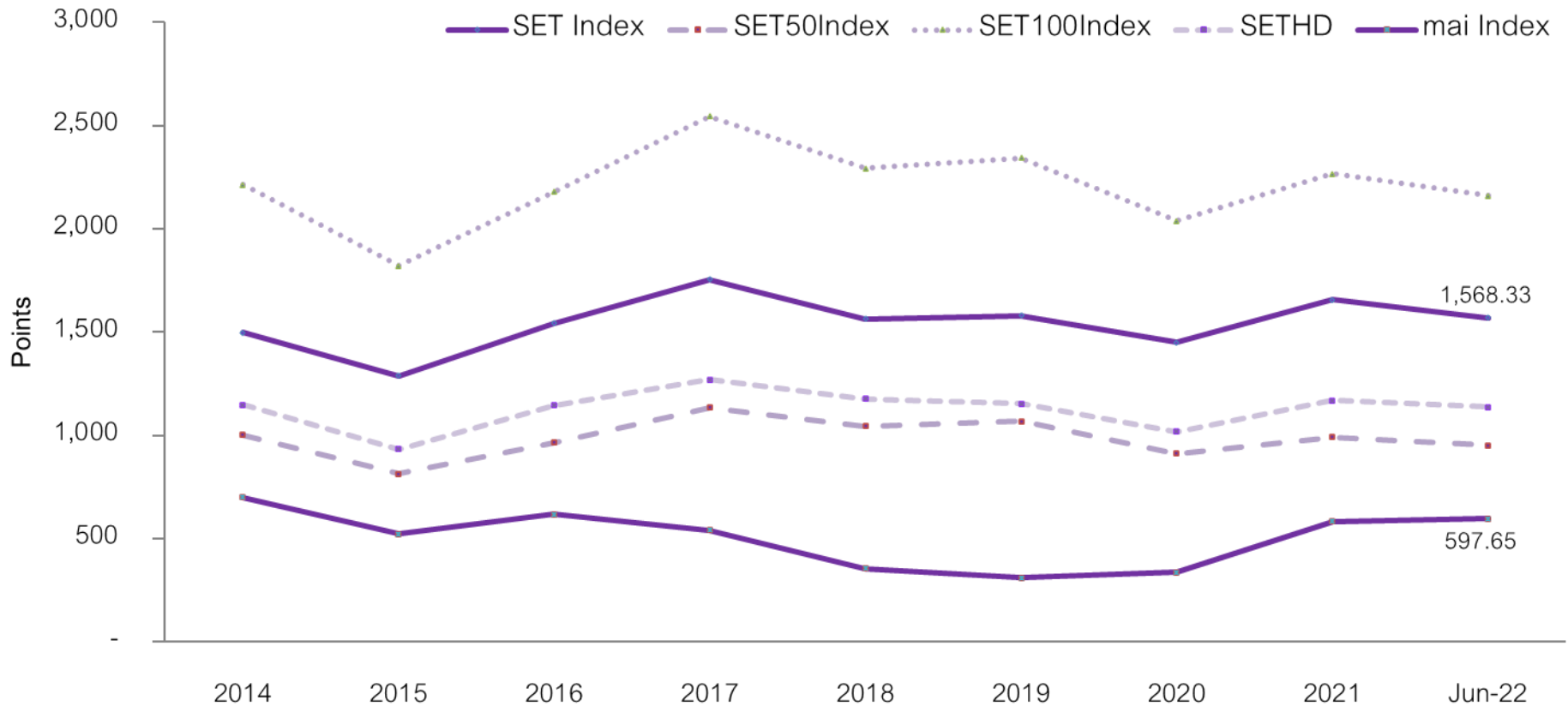
Data as of June 2022

Disclaimer:

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

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

Market Performance – SET & mai



| | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | Jun-22 |
|----------------|--------|--------|--------|--------|--------|--------|--------|--------|----------|
| SET%YoY | +15.3% | -14.0% | +19.8% | +13.7% | -10.8% | +1.0% | -8.26% | +14.4% | -5.4%YTD |
| mai%YoY | +96.2% | -25.3% | +17.9% | -12.3% | -34.0% | -13.1% | +8.61% | +73.1% | +2.7%YTD |

Source: SET

Market Performance – SET & mai

| | Oct – Dec 2021 | Jan – Mar 2022 | Apr - Jun 2022 |
|--|-------------------|-------------------|-------------------|
| Total Turnover (<i>mil. baht</i>) | 5,253,547 | 5,966,853 | 4,426,818 |
| - SET | 4,886,726 | 5,536,855 | 4,023,822 |
| - MAI | 366,821 | 429,998 | 402,996 |
| Average Daily Turnover (<i>mil. baht</i>) | 86,124 | 96,240 | 77,663 |
| - SET | 80,110 | 89,304 | 70,593 |
| - MAI | 6,014 | 6,935 | 7,070 |
| Derivative Warrants Trading (<i>mil. Baht</i>) | 458,009 | 467,236 | 368,623 |
| Short Sales Trading (<i>mil. Baht</i>) | 379,479 | 445,408 | 409,505 |
| No. of Newly listed companies | 14 | 4 | 5 |

Source: SET

Market Performance – SET & mai

| | Dec 2021 | Mar 2022 | Jun 2022 |
|--|------------|------------|------------|
| Market Capitalization (<i>mil. baht</i>) | 20,055,076 | 20,500,829 | 19,237,855 |
| - SET | 19,583,095 | 19,966,794 | 18,735,284 |
| - MAI | 471,981 | 534,035 | 502,571 |
| P/E (<i>times</i>) | | | |
| - SET | 20.78 | 19.63 | 18.46 |
| - MAI | 58.21 | 59.24 | 50.98 |
| P/BV (<i>times</i>) | | | |
| - SET | 1.79 | 1.73 | 1.65 |
| - MAI | 3.42 | 3.67 | 3.11 |
| Market Dividend Yield (%) | | | |
| - SET | 2.1 | 2.62 | 2.74 |
| - MAI | 1.18 | 1.18 | 1.26 |
| No. of Listed Companies | 776 | 779 | 785 |
| No. of SET's Members | 39 | 39 | 39 |

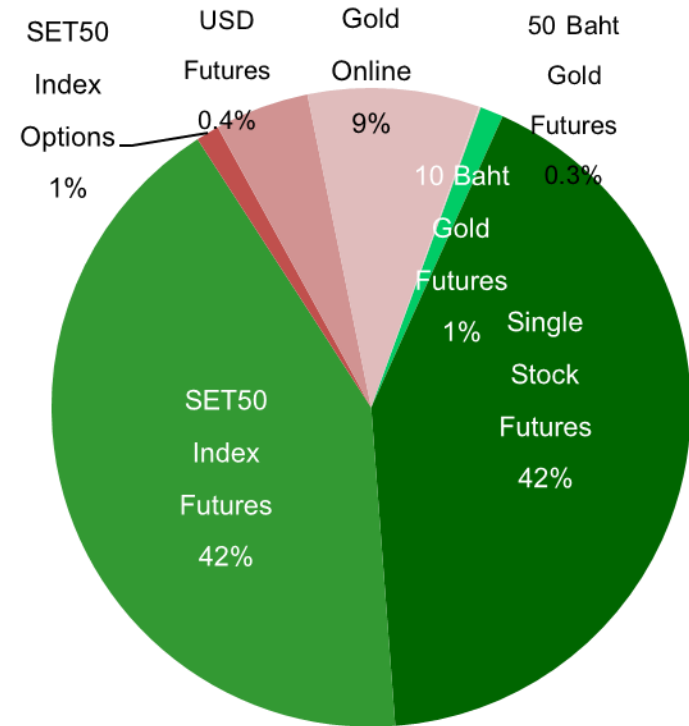
Source: SET

Market Performance – TFEX

| contracts | Oct – Dec 2021 | Jan – Mar 2022 | Apr-Jun 2022 |
|-------------------------|-------------------|-------------------|-----------------|
| Total Trading Volume | 36,082,386 | 39,145,623 | 28,841,497 |
| Single Stock Futures | 20,694,682 | 20,564,036 | 12,088,084 |
| SET50 Index Futures | 10,667,304 | 12,613,161 | 12,090,383 |
| 50 Baht Gold Futures | 9,406 | 12,590 | 5,921 |
| 10 Baht Gold Futures | 411,303 | 576,599 | 336,920 |
| Gold Online | 2,687,381 | 3,115,003 | 2,493,721 |
| Silver Online | 18,107 | 27,169 | 23,195 |
| SET50 Index Options | 524,747 | 565,052 | 432,876 |
| USD Futures | 1,065,126 | 1,666,369 | 1,366,219 |
| Sector Futures | - | - | - |
| Agriculture Futures | 3,865 | 4,349 | 3,844 |
| Deferred Precious Metal | 465 | 1,295 | 334 |

Source: TFEX

% of total trading by type of products



Q2 -2022

Market Performance – TFEX

| contracts | Oct – Dec 2021 | Jan - Mar 2022 | Apr-Jun 2022 | contracts | Dec 2021 | Mar 2022 | Jun 2022 |
|-------------------------|-------------------|-------------------|-----------------|-------------------------|-------------|-------------|-------------|
| Average Daily Volume | 591,515 | 631,381 | 505,991 | Open Interests | 3,781,930 | 3,899,217 | 3,637,373 |
| Single Stock Futures | 339,257 | 331,678 | 212,071 | Single Stock Futures | 3,221,487 | 3,309,070 | 3,016,530 |
| SET50 Index Futures | 174,874 | 203,438 | 212,112 | SET50 Index Futures | 365,177 | 377,345 | 414,186 |
| 50 Baht Gold Futures | 154 | 203 | 104 | 50 Baht Gold Futures | 551 | 594 | 376 |
| 10 Baht Gold Futures | 6,743 | 9,300 | 5,911 | 10 Baht Gold Futures | 11,476 | 16,503 | 13,479 |
| Gold Online | 44,055 | 50,242 | 43,749 | Gold Online | 18,392 | 21,437 | 27,902 |
| Sliver Online | 297 | 438 | 407 | Sliver Online | 1,840 | 1,490 | 1,929 |
| SET50 Index Options | 8,602 | 9,114 | 7,594 | SET50 Index Options | 47,401 | 31,645 | 38,512 |
| USD Futures | 17,461 | 26,877 | 23,968 | USD Futures | 115,457 | 140,845 | 124,167 |
| Sector Futures | - | - | - | Sector Futures | - | - | - |
| Agriculture Futures | 63 | 70 | 67 | Agriculture Futures | 145 | 285 | 257 |
| Deferred Precious Metal | 8 | 21 | 6 | Deferred Precious Metal | 4 | 3 | 35 |

Source: TFEX

Market Performance – TFEX Block Trade

| contracts | Oct - Dec 2021 | Jan – Mar 2022 | Apr – Jun 2022 |
|--|-------------------|-------------------|-------------------|
| Block Trade - all products (contracts) | 20,328,035 | 20,050,210 | 11,980,719 |
| %Growth | | -1.37% | -40.25% |
| Block Trade - SSF (contracts) | 20,066,625 | 19,879,690 | 11,707,699 |
| %Growth | | -0.93% | -41.11% |

Source: TFEX

Market Performance – Bond market (ThaiBMA)

| Secondary market | Oct – Dec 2021 | Jan – Mar 2022 | Apr-Jun 2022 |
|--|-------------------|-------------------|-----------------|
| Total Outright Trading Value (mil. Baht) | 3,783,332 | 4,271,553 | 3,290,396 |
| Government Bond | 937,857 | 1,154,217 | 856,053 |
| Treasury Bills | 349,683 | 505,144 | 408,266 |
| State Own Enterprise Bond | 16,067 | 15,705 | 25,262 |
| State Agency Bond | 2,192,828 | 2,308,893 | 1,716,437 |
| L-T Corp. Bond | 182,489 | 176,055 | 137,178 |
| Commercial Paper | 104,159 | 111,215 | 147,183 |
| Foreign Bond | 250 | 322 | 17 |
| Outright Daily Average (mil. Baht) | 62,022 | 68,896 | 57,726 |
| Outstanding Value of domestic bond (mil. Baht) | 14,732,998 | 14,982,572 | 15,060,827 |

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

| Primary Market | Oct - Dec 2021 | Jan – Mar 2022 | Apr-Jun 2022 |
|---|-------------------|-------------------|-----------------|
| Securities companies' transactions (mil. Baht)* | | | |
| L-T Corp. Bond | 41,808 | 49,823 | 78,013 |
| Commercial Paper | 12,315 | 8,430 | 9,864 |
| Foreign Bond | - | - | - |
| %per total transaction in primary market | 2.8% | 2.8% | 4.4% |
| No. of securities companies in primary market | 25 | 25 | 27 |

* Registered with ThaiBMA

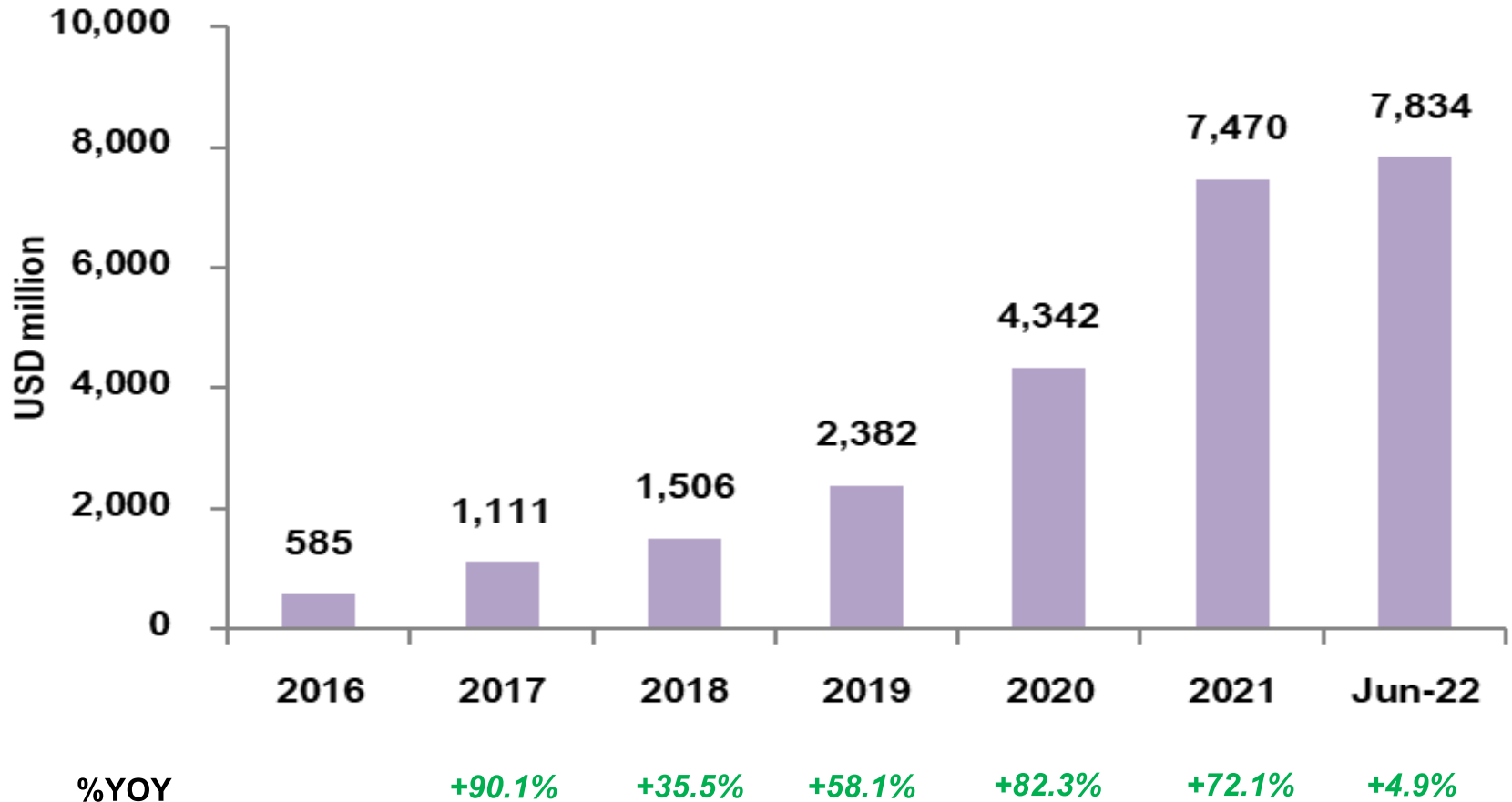
Market Performance – Bond market (ThaiBMA)

| Secondary Market | Oct - Dec 2021 | Jan – Mar 2022 | Apr-Jun 2022 |
|---|-------------------|-------------------|-----------------|
| Securities companies' transactions (mil. Baht) | | | |
| Government Bond | 78,725 | 106,463 | 86,558 |
| Treasury Bills | 27,642 | 28,100 | 31,013 |
| SOE Bond | 722 | 2,671 | 1,644 |
| State Agency Bond | 50,757 | 57,126 | 27,696 |
| L-T Corp. Bond | 36,597 | 37,068 | 23,406 |
| Commercial Paper | 18,232 | 17,644 | 19,747 |
| Foreign Bond | 63 | 227 | 17 |
| %per total transaction in secondary market | 5.8% | 6.0% | 6.0% |
| No. of securities companies in secondary market | 20 | 21 | 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* | | Dec 2021 | Mar 2022 | Jun 2022 |
|-----------------------------------|--------------------|----------|----------|----------|
| Investment analysts* | Capital Market | 69 | 72 | 69 |
| | Securities Market | 307 | 307 | 307 |
| | Derivatives Market | 31 | 33 | 32 |
| | Technical | 88 | 87 | 86 |
| Investment Planners* | | 831 | 839 | 855 |
| Investment consultant* | Capital Market | 0 | 0 | 0 |
| | Securities Market | 179 | 179 | 179 |
| | Derivatives Market | 92 | 85 | 85 |
| | Complex 1 | 5,054 | 5,070 | 5,053 |
| | Complex 2 | 1,720 | 1,693 | 1,681 |
| | Complex 3 | 195 | 203 | 193 |
| | IC Plain | 333 | 353 | 375 |

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

Securities Industry Statistics

| % | Dec 2021 | Mar 2022 | Jun 2022 |
|--|----------|----------|----------|
| No. of Branches | 424 | 421 | 418 |
| Bangkok Metropolitan Area* | 198 | 198 | 197 |
| Provincial Area | 226 | 223 | 221 |
| % Margin Account to Local Trading Value | 16.68% | 14.71% | 13.70% |
| % Cash Account to Local Trading Value | 83.32% | 85.29% | 86.30% |
| % Program Trading to Total Trading Value | 30.57% | 33.3% | 34.77% |

*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

Securities Industry Statistics

| Equity | Dec 2021 | Mar 2022 | Jun 2022 |
|---|-----------|-----------|-----------|
| No. of Clients that have opened accounts | 3,101,457 | 3,198,688 | 3,254,368 |
| Number of Clients that have opened accounts (not counting duplicates) | 2,160,622 | 2,227,802 | 2,266,277 |
| No. of Active Accounts* | 695,302 | 718,812 | 611,524 |
| Internet Accounts – Equity | Dec 2021 | Mar 2022 | Jun 2022 |
| No. of Clients that have opened accounts | 2,962,695 | 3,060,413 | 3,116,726 |
| Number of Clients that have opened accounts (not counting duplicates) | 2,080,332 | 2,147,915 | 2,186,609 |
| No. of Active Internet Accounts* | 613,451 | 633,476 | 534,068 |
| Derivatives | Dec 2021 | Mar 2022 | Jun 2022 |
| Total Accounts | 270,494 | 273,353 | 279,246 |

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

Source: SET TFEX