



Market Performance & Thai Securities Industry Statistics

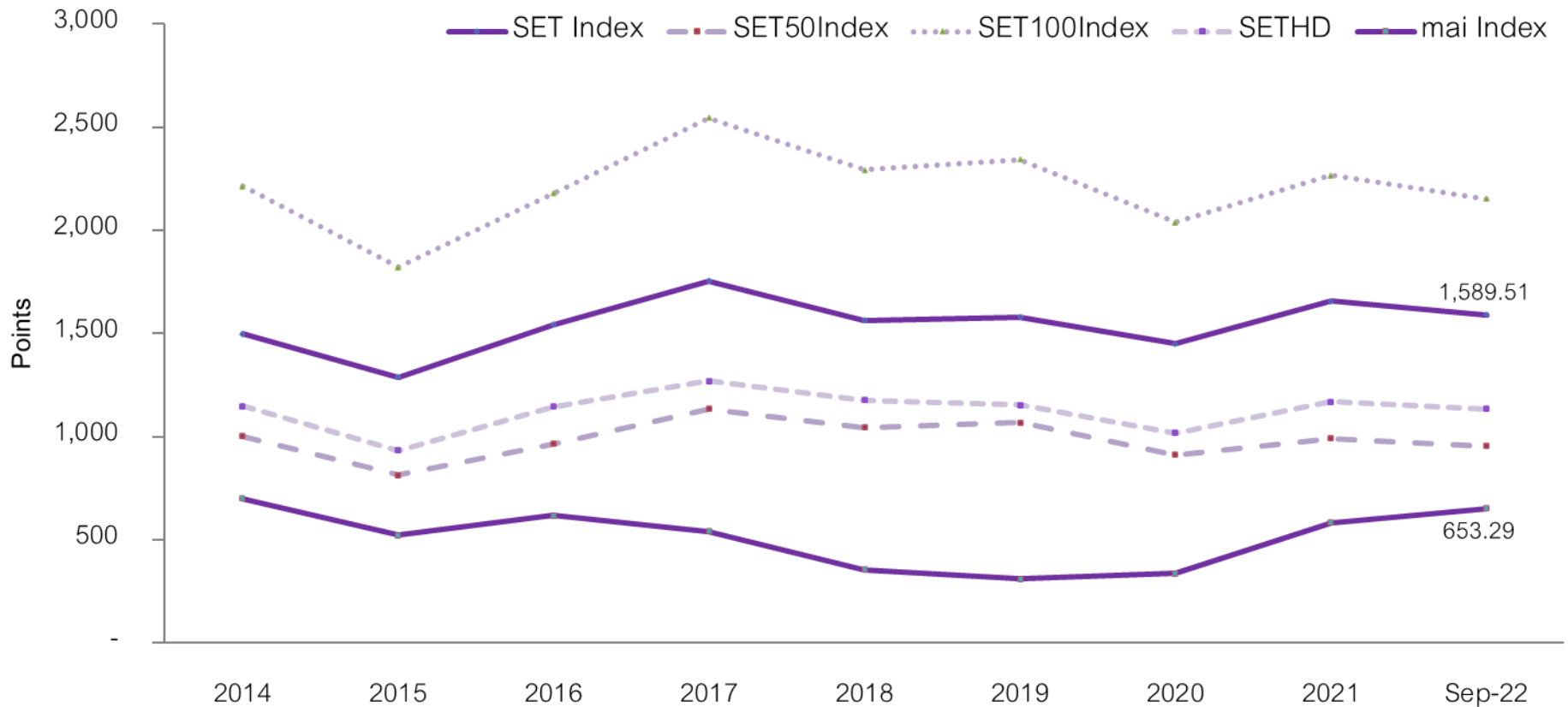
Data as of September 2022

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 หรือความรับผิดใดๆ รวมถึงการสูญหายของข้อมูลหรือผลประโยชน์ ถึงแม้ว่าสมาคมจะได้รับแจ้งว่าอาจจะเกิดความเสียหายดังกล่าวขึ้นได้ก็ตาม

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

Market Performance – SET & mai



SET%YoY	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.26%	+14.4%	-4.1%YTD
mai%YoY	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.61%	+73.1%	+12.2%YTD

Source: SET

Market Performance – SET & mai

	Jan – Mar 2022	Apr - Jun 2022	Jul - Sep 2022
Total Turnover (<i>mil. baht</i>)	5,966,853	4,426,818	4,415,057
- SET	5,536,855	4,023,822	4,137,113
- MAI	429,998	402,996	277,944
Average Daily Turnover (<i>mil. baht</i>)	96,240	77,663	71,210
- SET	89,304	70,593	66,728
- MAI	6,935	7,070	4,483
Derivative Warrants Trading (<i>mil. Baht</i>)	467,236	368,623	341,841
Short Sales Trading (<i>mil. Baht</i>)	445,408	409,505	439,081
No. of Newly listed companies	5	9	7

Source: SET

Market Performance – SET & mai

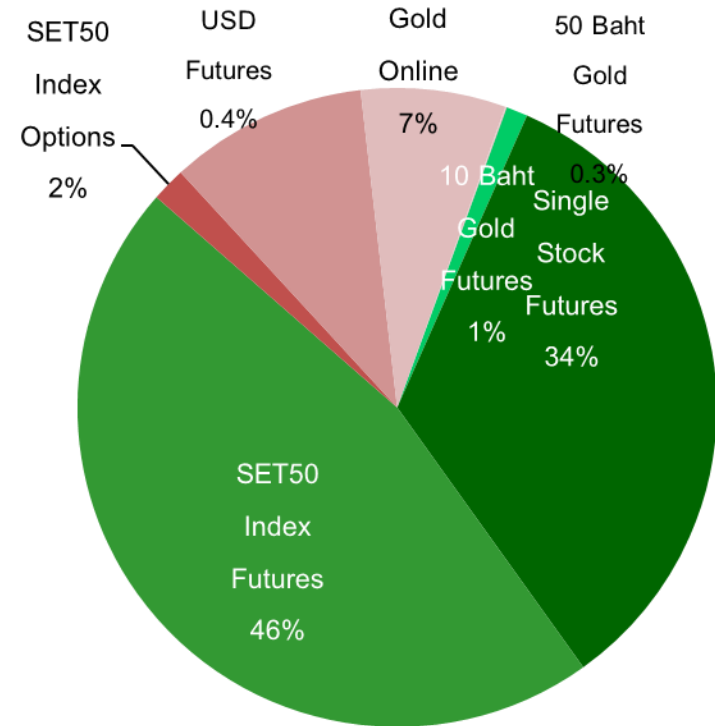
	Mar 2022	Jun 2022	Sep 2022
Market Capitalization (<i>mil. baht</i>)	20,500,829	19,237,855	19,782,055
- SET	19,966,794	18,735,284	19,219,435
- MAI	534,035	502,571	562,620
P/E (<i>times</i>)			
- SET	19.63	18.46	17.52
- MAI	59.24	50.98	58.56
P/BV (<i>times</i>)			
- SET	1.73	1.65	1.59
- MAI	3.67	3.11	3.35
Market Dividend Yield (%)			
- SET	2.62	2.74	2.67
- MAI	1.18	1.26	1.09
No. of Listed Companies	779	785	791
No. of SET's Members	39	39	39

Source: SET

Market Performance – TFEX

contracts	Jan – Mar 2022	Apr-Jun 2022	Jul - Sep 2022
Total Trading Volume	39,145,623	28,841,497	34,209,773
Single Stock Futures	20,564,036	12,088,084	11,446,826
SET50 Index Futures	12,613,161	12,090,383	15,845,164
50 Baht Gold Futures	12,590	5,921	6,896
10 Baht Gold Futures	576,599	336,920	369,142
Gold Online	3,115,003	2,493,721	2,506,612
Silver Online	27,169	23,195	20,141
SET50 Index Options	565,052	432,876	589,547
USD Futures	1,666,369	1,366,219	3,422,687
Sector Futures	-	-	-
Agriculture Futures	4,349	3,844	2,619
Deferred Precious Metal	1,295	334	99

% of total trading
by type of products



Q3 -2022

Source: TFEX

Market Performance – TFEX

contracts	Jan - Mar 2022	Apr-Jun 2022	Jul – Sep 2022	contracts	Mar 2022	Jun 2022	Sep 2022
Average Daily Volume	631,381	505,991	551,770	Open Interests	3,899,217	3,637,373	3,568,624
Single Stock Futures	331,678	212,071	184,626	Single Stock Futures	3,309,070	3,016,530	2,831,761
SET50 Index Futures	203,438	212,112	255,567	SET50 Index Futures	377,345	414,186	495,136
50 Baht Gold Futures	203	104	111	50 Baht Gold Futures	594	376	383
10 Baht Gold Futures	9,300	5,911	5,954	10 Baht Gold Futures	16,503	13,479	11,462
Gold Online	50,242	43,749	40,429	Gold Online	21,437	27,902	19,020
Sliver Online	438	407	325	Sliver Online	1,490	1,929	1,174
SET50 Index Options	9,114	7,594	9,509	SET50 Index Options	31,645	38,512	62,035
USD Futures	26,877	23,968	55,205	USD Futures	140,845	124,167	147,395
Sector Futures	-	-	-	Sector Futures	-	-	-
Agriculture Futures	70	67	42	Agriculture Futures	285	257	258
Deferred Precious Metal	21	6	2	Deferred Precious Metal	3	35	-

Source: TFEX

Market Performance – TFEX Block Trade

contracts	Jan – Mar 2022	Apr – Jun 2022	Jul - Sep 2022
Block Trade - all products (contracts)	20,050,210	11,980,719	11,199,033
%Growth		-40.25%	-6.52%
Block Trade - SSF (contracts)	19,879,690	11,707,699	11,036,794
%Growth		-41.11%	-5.73%

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	Jan – Mar 2022	Apr-Jun 2022	Jul – Sep 2022
Total Outright Trading Value (mil. Baht)	4,271,553	3,290,396	3,107,836
Government Bond	1,154,217	856,053	823,451
Treasury Bills	505,144	408,266	363,278
State Own Enterprise Bond	15,705	25,262	15,611
State Agency Bond	2,308,893	1,716,437	1,622,602
L-T Corp. Bond	176,055	137,178	126,210
Commercial Paper	111,215	147,183	156,679
Foreign Bond	322	17	4
Outright Daily Average (mil. Baht)	68,896	57,726	50,126
Outstanding Value of domestic bond (mil. Baht)	14,982,572	15,060,827	15,469,188

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	Jan – Mar 2022	Apr-Jun 2022	Jul - Sep 2022
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	49,823	78,013	64,483
Commercial Paper	8,430	9,864	16,755
Foreign Bond	-	-	3,964
%per total transaction in primary market	2.8%	4.4%	4.0%
No. of securities companies in primary market	25	27	21

* Registered with ThaiBMA

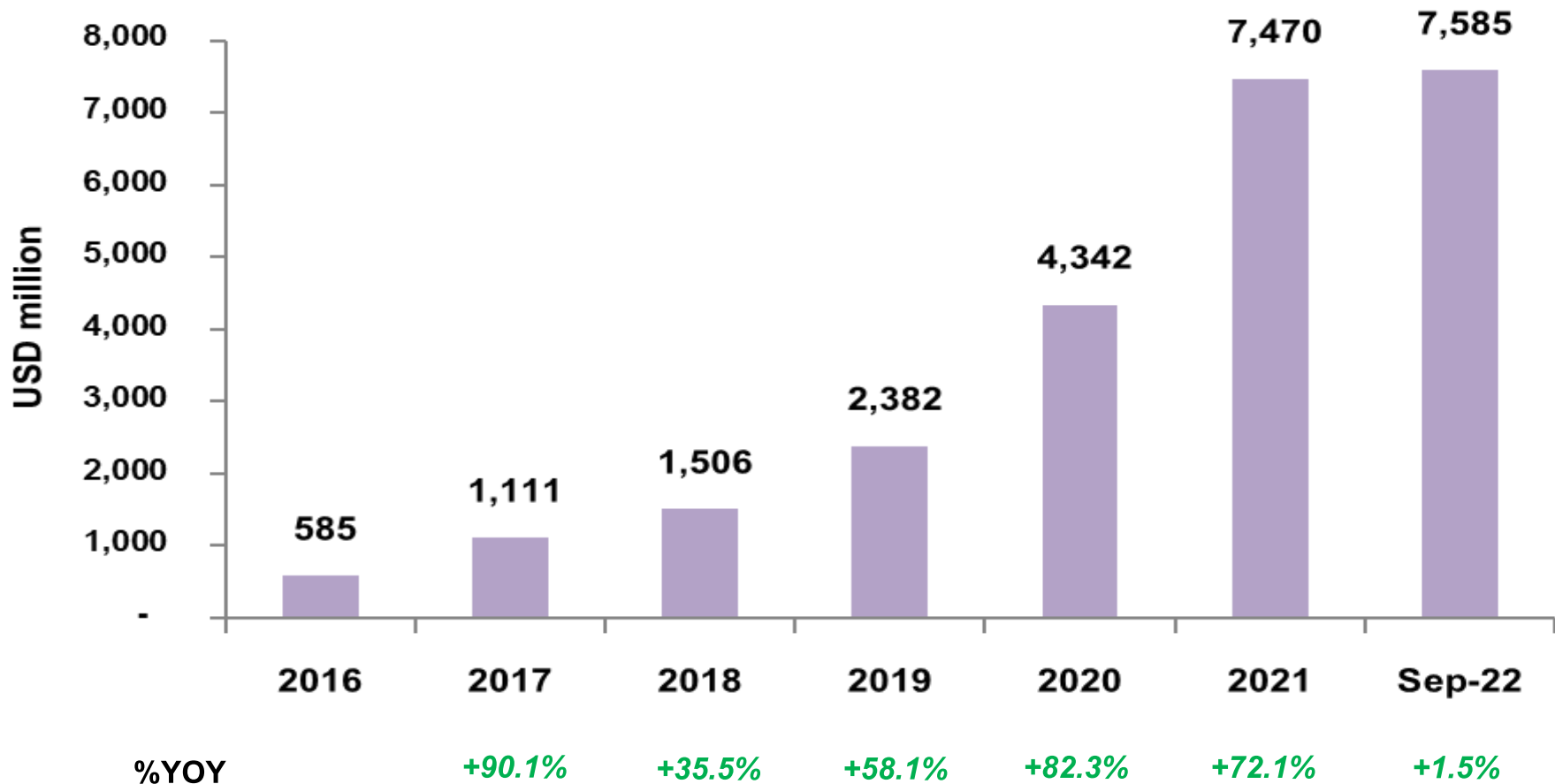
Market Performance – Bond market (ThaiBMA)

Secondary Market	Jan – Mar 2022	Apr-Jun 2022	Jul - Sep 2022
Securities companies' transactions (mil. Baht)			
Government Bond	106,463	86,558	91,339
Treasury Bills	28,100	31,013	28,966
SOE Bond	2,671	1,644	222
State Agency Bond	57,126	27,696	30,028
L-T Corp. Bond	37,068	23,406	27,838
Commercial Paper	17,644	19,747	27,790
Foreign Bond	227	17	4
%per total transaction in secondary market	6.0%	6.0%	6.6%
No. of securities companies in secondary market	21	21	19

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*		Mar 2022	Jun 2022	Sep 2022
Investment analysts*	Capital Market	72	69	69
	Securities Market	307	307	307
	Derivatives Market	33	32	32
	Technical	87	86	86
Investment Planners*		839	855	881
Investment consultant*	Capital Market	0	0	0
	Securities Market	179	179	178
	Derivatives Market	85	85	86
	Complex 1	5,070	5,053	5,076
	Complex 2	1,693	1,681	1,666
	Complex 3	203	193	208
	IC Plain	353	375	384

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

Securities Industry Statistics

%	Mar 2022	Jun 2022	Sep 2022
No. of Branches	421	418	415
Bangkok Metropolitan Area*	198	197	196
Provincial Area	223	221	219
% Margin Account to Local Trading Value	14.71%	13.70%	16.34%
% Cash Account to Local Trading Value	85.29%	86.30%	83.66%
% Program Trading to Total Trading Value	33.3%	34.77%	33.38%

*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

Securities Industry Statistics

Equity	Mar 2022	Jun 2022	Sep 2022
No. of Clients that have opened accounts	3,198,688	3,254,368	3,326,193
Number of Clients that have opened accounts (not counting duplicates)	2,227,802	2,266,277	2,304,336
No. of Active Accounts*	718,812	611,524	593,479
Internet Accounts – Equity	Mar 2022	Jun 2022	Sep 2022
No. of Clients that have opened accounts	3,060,413	3,116,726	3,188,659
Number of Clients that have opened accounts (not counting duplicates)	2,147,915	2,186,609	2,225,030
No. of Active Internet Accounts*	633,476	534,068	514,111
Derivatives	Mar 2022	Jun 2022	Sep 2022
Total Accounts	273,353	279,246	285,368

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

Source: SET TFEX