



# Market Performance & Thai Securities Industry Statistics

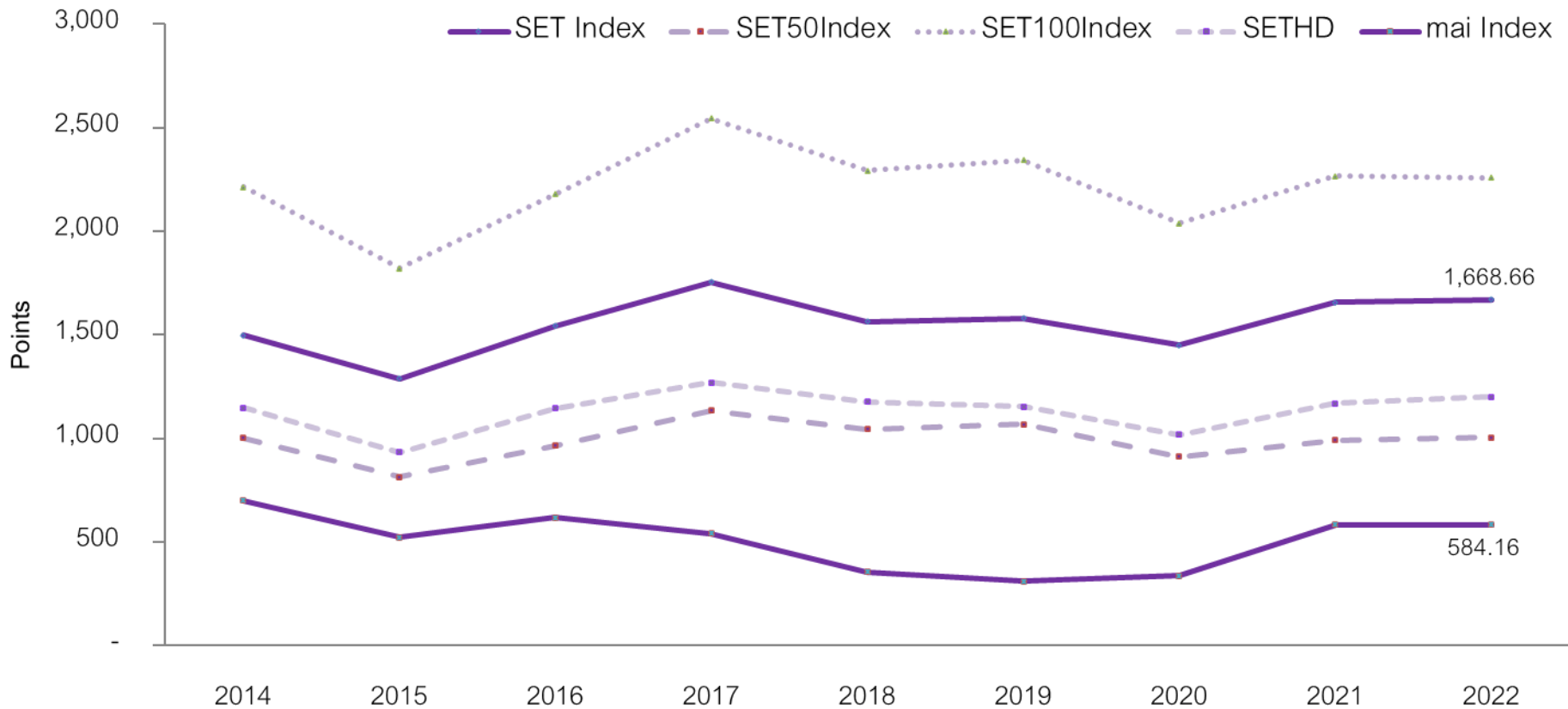
Data as of December 2022

*Disclaimer:*

เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่นำเชื่อถือ 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



	2014	2015	2016	2017	2018	2019	2020	2021	2022
<b>SET%YoY</b>	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.26%	+14.4%	+0.7%
<b>mai%YoY</b>	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.61%	+73.1%	+0.3%

Source: SET

# Market Performance – SET & mai

	Apr - Jun 2022	Jul - Sep 2022	Oct – Dec 2022
Total Turnover ( <i>mil. baht</i> )	4,426,818	4,415,057	3,693,619
- SET	4,023,822	4,137,113	3,467,718
- MAI	402,996	277,944	225,901
Average Daily Turnover ( <i>mil. baht</i> )	77,663	71,210	61,560
- SET	70,593	66,728	57,795
- MAI	7,070	4,483	3,765
Derivative Warrants Trading ( <i>mil. Baht</i> )	368,623	341,841	275,692
Short Sales Trading ( <i>mil. Baht</i> )	409,505	439,081	366,013
No. of Newly listed companies	9	7	20

Source: SET

# Market Performance – SET & mai

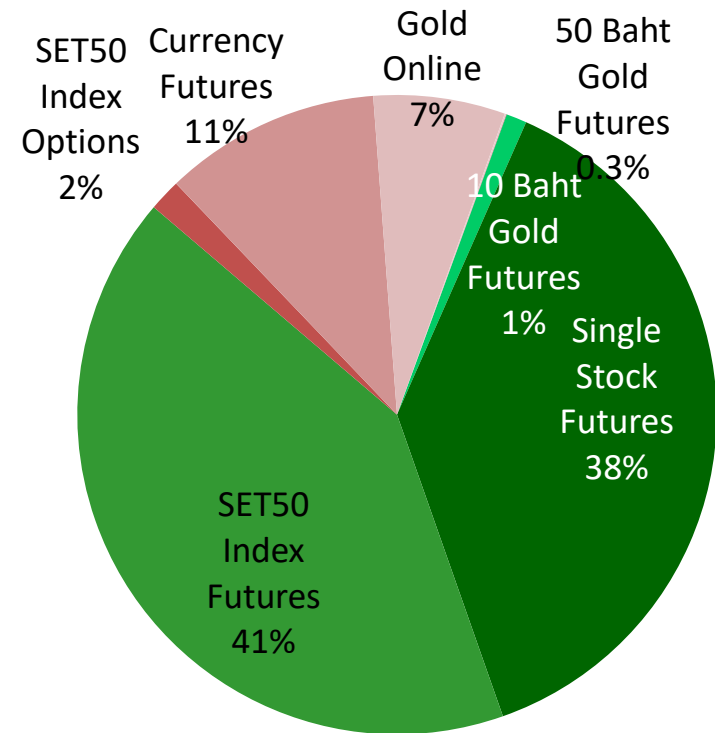
	Jun 2022	Sep 2022	Dec 2022
Market Capitalization ( <i>mil. baht</i> )	19,237,855	19,782,055	20,976,310
- SET	18,735,284	19,219,435	20,440,931
- MAI	502,571	562,620	535,379
P/E ( <i>times</i> )			
- SET	18.46	17.52	18.16
- MAI	50.98	58.56	54.51
P/BV ( <i>times</i> )			
- SET	1.65	1.59	1.65
- MAI	3.11	3.35	2.98
Market Dividend Yield (%)			
- SET	2.74	2.67	2.5
- MAI	1.26	1.09	1.14
No. of Listed Companies	785	791	810
No. of SET's Members	39	39	39

Source: SET

# Market Performance – TFEX

contracts	Apr-Jun 2022	Jul - Sep 2022	Oct – Dec 2022
Total Trading Volume	28,841,497	34,209,773	34,119,159
Single Stock Futures	12,088,084	11,446,826	12,966,086
SET50 Index Futures	12,090,383	15,845,164	14,199,353
50 Baht Gold Futures	5,921	6,896	8,876
10 Baht Gold Futures	336,920	369,142	354,344
Gold Online	2,493,721	2,506,612	2,274,017
Silver Online	23,195	20,141	27,271
SET50 Index Options	432,876	589,547	551,741
USD Futures	1,366,219	3,422,687	3,602,994
USDJPY	-	-	91,945
EURUSD	-	-	39,741
Sector Futures	-	-	-
Agriculture Futures	3,844	2,619	2,753
Deferred Precious Metal	334	99	38

% of total trading  
by type of products



Q4 -2022

Source: TFEX

# Market Performance – TFEX

contracts	Apr-Jun 2022	Jul – Sep 2022	Oct – Dec 2022	contracts	Jun 2022	Sep 2022	Dec 2022
Average Daily Volume	505,991	551,770	568,653	Open Interests	3,637,373	3,568,624	3,983,852
Single Stock Futures	212,071	184,626	216,101	Single Stock Futures	3,016,530	2,831,761	3,106,704
SET50 Index Futures	212,112	255,567	236,656	SET50 Index Futures	414,186	495,136	563,223
50 Baht Gold Futures	104	111	148	50 Baht Gold Futures	376	383	678
10 Baht Gold Futures	5,911	5,954	5,906	10 Baht Gold Futures	13,479	11,462	10,036
Gold Online	43,749	40,429	37,900	Gold Online	27,902	19,020	15,502
Sliver Online	407	325	455	Sliver Online	1,929	1,174	2,343
SET50 Index Options	7,594	9,509	9,196	SET50 Index Options	38,512	62,035	50,080
USD Futures	23,968	55,205	60,050	USD Futures	124,167	147,395	179,188
USDJPY	-	-	1,532	USDJPY	-	-	1,511
EURUSD	-	-	662	EURUSD	-	-	347
Sector Futures	-	-	-	Sector Futures	-	-	-
Agriculture Futures	67	42	46	Agriculture Futures	257	258	240
Deferred Precious Metal	6	2	1	Deferred Precious Metal	35	-	-

# Market Performance – TFEX Block Trade

contracts	Apr – Jun 2022	Jul - Sep 2022	Oct - Dec 2022
Block Trade - all products (contracts)	11,980,719	11,199,033	12,755,979
%Growth		-6.52%	+13.9%
Block Trade - SSF (contracts)	11,707,699	11,036,794	12,534,147
%Growth		-5.73%	+13.6%

Source: TFEX



# Market Performance – Bond market (ThaiBMA)

Secondary market	Apr-Jun 2022	Jul – Sep 2022	Oct-Dec 2022
Total Outright Trading Value (mil. Baht)	3,290,396	3,107,836	3,408,352
Government Bond	856,053	823,451	873,257
Treasury Bills	408,266	363,278	448,918
State Own Enterprise Bond	25,262	15,611	14,152
State Agency Bond	1,716,437	1,622,602	1,769,130
L-T Corp. Bond	137,178	126,210	148,164
Commercial Paper	147,183	156,679	154,672
Foreign Bond	17	4	60
Outright Daily Average (mil. Baht)	57,726	50,126	56,806
Outstanding Value of domestic bond (mil. Baht)	15,060,827	15,469,188	15,602,395

Source: ThaiBMA

# Market Performance – Bond market (ThaiBMA)

Primary Market	Apr-Jun 2022	Jul - Sep 2022	Oct-Dec 2022
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	74,087	55,147	56,672
Commercial Paper	9,864	16,755	16,195
Foreign Bond	-	3,964	-
FX bond (JPY)	-	5,373	852
%per total transaction in primary market	4.2%	3.6%	3.5%
No. of securities companies in primary market	27	21	22

\* Registered with ThaiBMA

Source: ThaiBMA

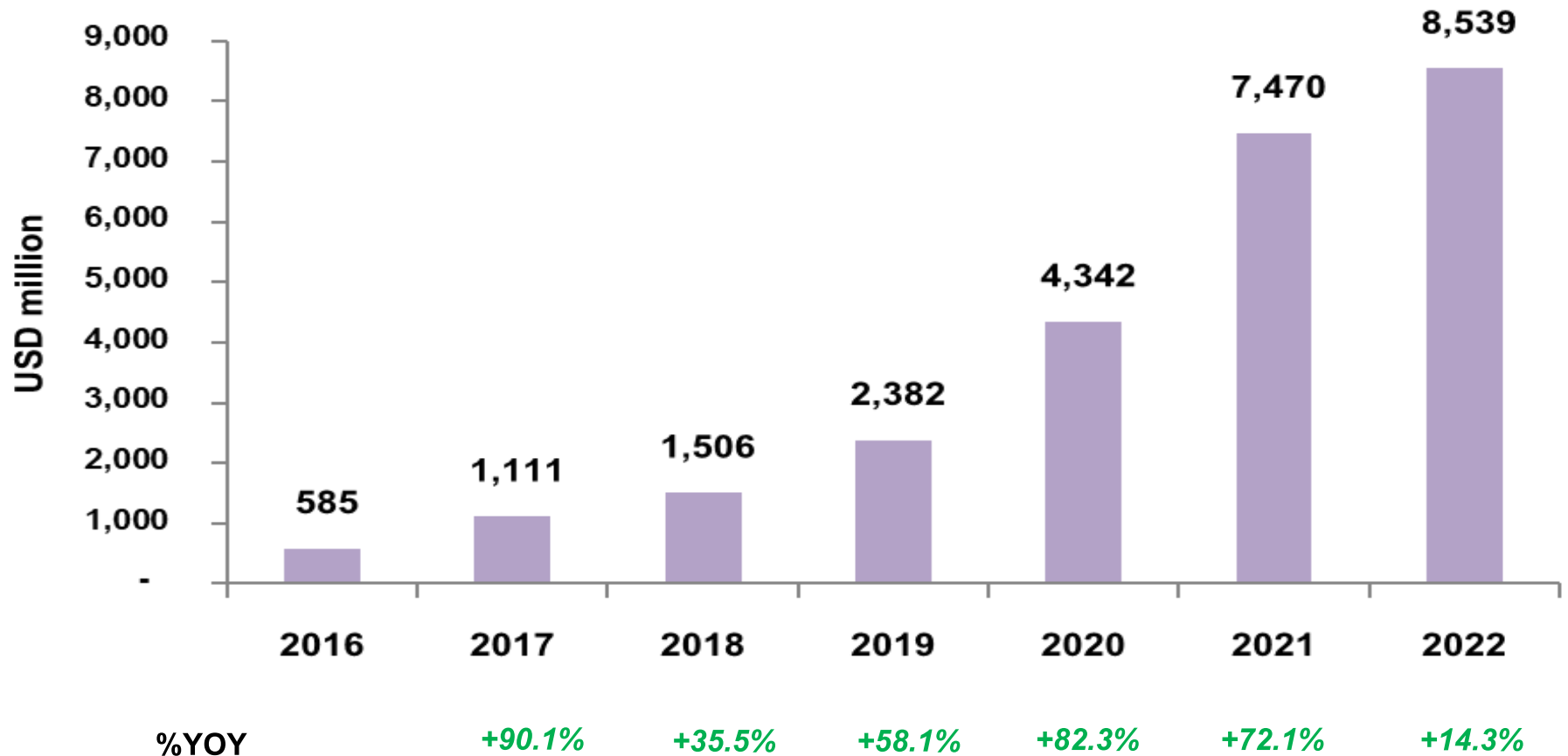
# Market Performance – Bond market (ThaiBMA)

Secondary Market	Apr-Jun 2022	Jul - Sep 2022	Oct-Dec 2022
Securities companies' transactions (mil. Baht)			
Government Bond	86,558	91,339	93,278
Treasury Bills	31,013	28,966	29,825
SOE Bond	1,644	222	612
State Agency Bond	27,696	30,028	46,413
L-T Corp. Bond	23,406	27,838	31,665
Commercial Paper	19,747	27,790	24,380
Foreign Bond	17	4	58
%per total transaction in secondary market	6.0%	6.6%	6.6%
No. of securities companies in secondary market	21	19	18

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 2022	Sep 2022	Dec 2022
Investment analysts*	Capital Market	69	69	71
	Securities Market	307	307	306
	Derivatives Market	32	32	31
	Technical	86	86	82
Investment Planners*		855	881	937
Investment consultant*	Capital Market	0	0	0
	Securities Market	179	178	177
	Derivatives Market	85	86	85
	Complex 1	5,053	5,076	5,012
	Complex 2	1,681	1,666	1,630
	Complex 3	193	208	206
	IC Plain	375	384	374

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

# Securities Industry Statistics

%	Jun 2022	Sep 2022	Dec 2022
No. of Branches	418	415	411
Bangkok Metropolitan Area*	197	196	194
Provincial Area	221	219	217
% Margin Account to Local Trading Value	13.70%	16.34%	15.48%
% Cash Account to Local Trading Value	86.30%	83.66%	84.52%
% Program Trading to Total Trading Value	34.77%	33.38%	35.45%

\*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

# Securities Industry Statistics

Equity	Jun 2022	Sep 2022	Dec 2022
No. of Clients that have opened accounts	3,254,368	3,326,193	3,401,106
Number of Clients that have opened accounts (not counting duplicates)	2,266,277	2,304,336	2,341,099
No. of Active Accounts*	611,524	593,479	499,398
Internet Accounts – Equity	Jun 2022	Sep 2022	Dec 2022
No. of Clients that have opened accounts	3,116,726	3,188,659	3,263,251
Number of Clients that have opened accounts (not counting duplicates)	2,186,609	2,225,030	2,261,601
No. of Active Internet Accounts*	534,068	514,111	429,429
Derivatives	Jun 2022	Sep 2022	Dec 2022
Total Accounts	279,246	285,368	290,628

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

Source: SET TFEX