



# Market Performance & Thai Securities Industry Statistics

Data as of March 2023

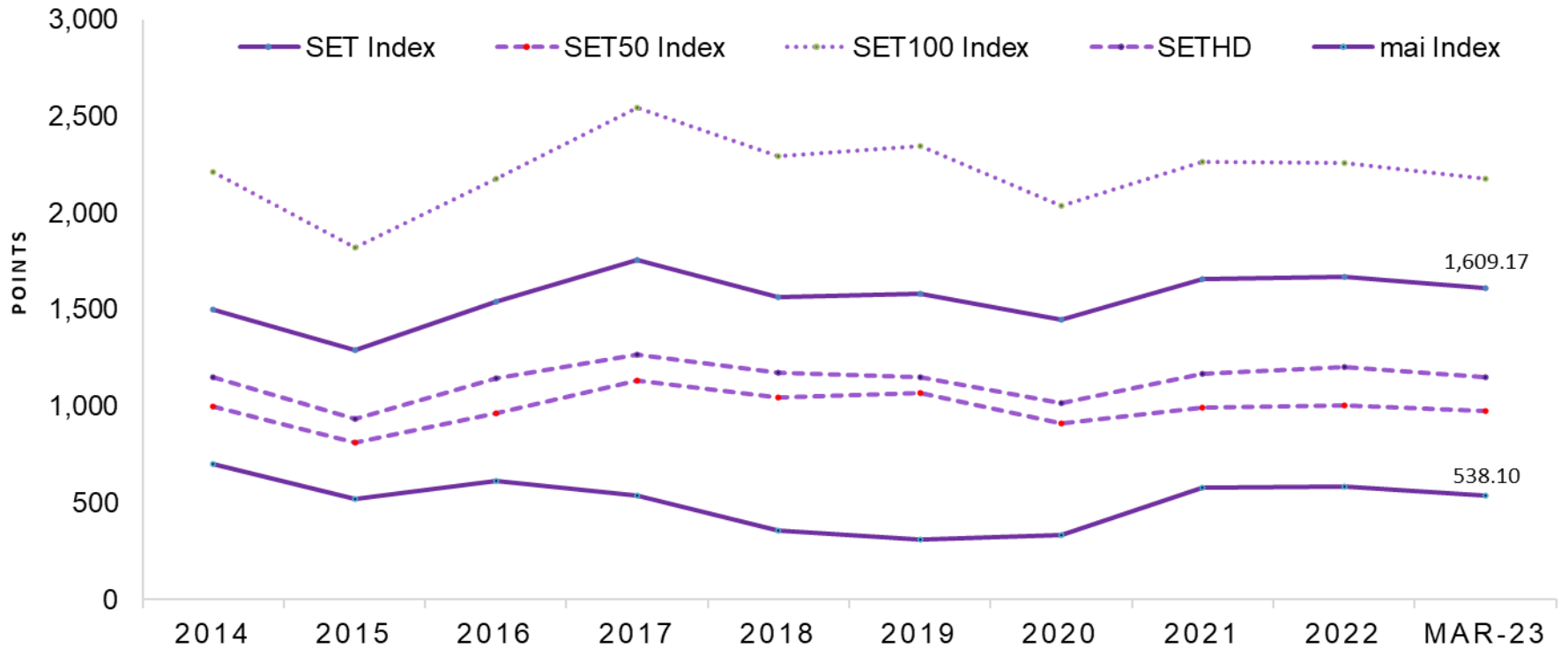
*Disclaimer:*

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

- **Market Performance**

- **Securities Industry Statistics**

# Market Performance – SET & mai



<b>SET %YoY</b>	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.3%	+14.4%	+0.7%	-3.6% (YTD)
<b>Mai %YoY</b>	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.6%	+73.1%	+0.3%	-7.9% (YTD)

Source: SET

# Market Performance – SET & mai

	Q3-2022	Q4-2022	Q1-2023
Total Turnover ( <i>mil. baht</i> )	4,415,057	3,693,619	4,201,092
- SET	4,137,113	3,467,718	3,984,145
- MAI	277,944	225,901	216,947
Average Daily Turnover ( <i>mil. baht</i> )	70,627	61,547	66,775
- SET	66,728	57,795	63,314
- MAI	4,483	3,765	3,461
Derivative Warrants Trading ( <i>mil. Baht</i> )	341,841	275,692	287,145
Short Sales Trading ( <i>mil. Baht</i> )	439,081	366,013	408,231
No. of Newly listed companies	7	20	13

Source: SET

# Market Performance – SET & mai

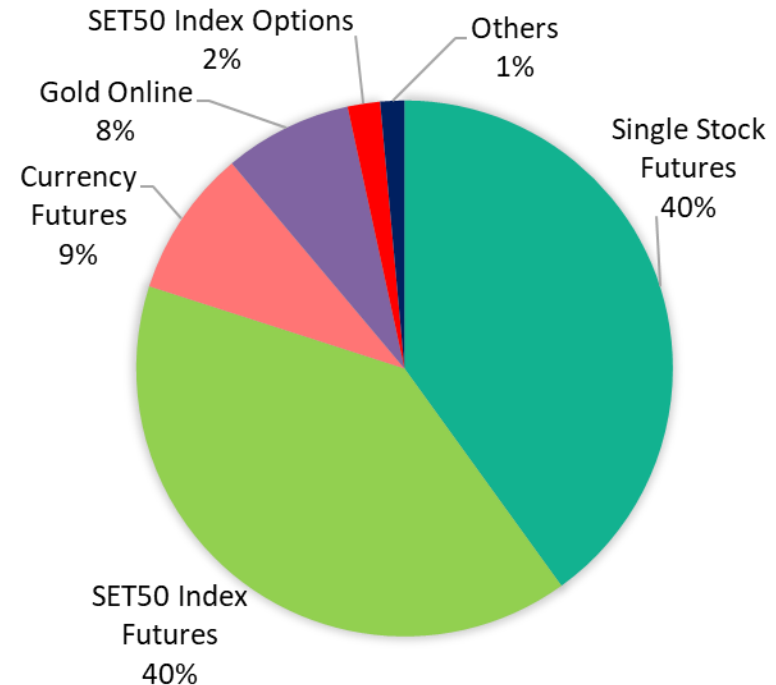
	Sep 2022	Dec 2022	Mar 2023
Market Capitalization ( <i>mil. baht</i> )	19,782,055	20,976,310	20,266,652
- SET	19,219,435	20,440,931	19,739,759
- MAI	562,620	535,379	526,893
P/E ( <i>times</i> )			
- SET	17.52	18.16	19.27
- MAI	58.56	54.51	66.21
P/BV ( <i>times</i> )			
- SET	1.59	1.65	1.59
- MAI	3.35	2.98	2.85
Market Dividend Yield (%)			
- SET	2.67	2.50	2.91
- MAI	1.09	1.14	1.26
No. of Listed Companies	791	810	820
No. of SET's Members	39	39	39

Source: SET

# Market Performance – TFEX

contracts	Q3-2022	Q4-2022	Q1-2023
Total Trading Volume	34,209,773	34,119,159	37,622,255
Single Stock Futures	11,446,826	12,966,086	15,070,181
SET50 Index Futures	15,845,164	14,199,353	15,014,179
50 Baht Gold Futures	6,896	8,876	8,988
10 Baht Gold Futures	369,142	354,344	505,250
Gold Online	2,506,612	2,274,017	2,905,596
Silver Online	20,141	27,271	28,270
SET50 Index Options	589,547	551,741	735,915
USD Futures	3,422,687	3,602,994	3,168,831
USDJPY	-	91,945	131,441
EURUSD	-	39,741	50,642
Sector Futures	-	-	-
Agriculture Futures	2,619	2,753	2,853
Deferred Precious Metal	99	38	109

## % of total trading by type of products



### Q1 -2023

Note : Others are precious metal excluded gold online, deferred precious metal and agriculture products.

Source: TFEX

# Market Performance – TFEX

contracts	Q3-2022	Q4-2022	Q1-2023
Average Daily Volume	546,532	568,899	594,551
Single Stock Futures	181,319	215,888	238,269
SET50 Index Futures	254,792	236,882	236,685
50 Baht Gold Futures	111	146	142
10 Baht Gold Futures	5,944	5,908	8,036
Gold Online	40,355	37,959	46,167
Sliver Online	323	457	451
SET50 Index Options	9,373	9,221	11,532
USD Futures	54,271	60,292	50,330
USDJPY	-	1,741	2,092
EURUSD	-	733	799
Sector Futures	-	-	-
Agriculture Futures	42	46	45
Deferred Precious Metal	2	1	2

contracts	Sep 2022	Dec 2022	Mar 2023
Open Interests	3,568,624	3,983,852	3,148,999
Single Stock Futures	2,831,761	3,160,704	2,509,831
SET50 Index Futures	495,136	563,223	435,301
50 Baht Gold Futures	383	678	552
10 Baht Gold Futures	11,462	10,036	13,598
Gold Online	19,020	15,502	20,340
Sliver Online	1,174	2,343	998
SET50 Index Options	62,035	50,080	55,819
USD Futures	147,395	179,188	108,345
USDJPY	-	1,511	2,379
EURUSD	-	347	1,270
Sector Futures	-	-	-
Agriculture Futures	258	240	565
Deferred Precious Metal	-	-	1

# Market Performance – TFEX Block Trade

contracts	Q3-2022	Q4-2022	Q1-2023
Block Trade - all products (contracts)	11,199,033	12,755,979	14,596,214
%Growth	-6.5%	+13.9%	+14.0%
Block Trade - SSF (contracts)	11,036,794	12,534,147	14,508,505
%Growth	-5.7%	+13.6%	+15.8%

Source: TFEX



# Market Performance – Bond market (ThaiBMA)

Secondary market	Q3-2022	Q4-2022	Q1-2023
Total Outright Trading Value (mil. Baht)	3,107,836	3,408,352	4,270,766
Government Bond	823,451	873,257	1,135,327
Treasury Bills	363,278	448,918	471,335
State Own Enterprise Bond	15,611	14,152	23,518
State Agency Bond	1,622,602	1,769,130	2,234,925
L-T Corp. Bond	126,210	148,164	210,112
Commercial Paper	156,679	154,672	195,144
Foreign Bond	4	60	404.65
Outright Daily Average (mil. Baht)	50,126	56,806	67,790
Outstanding Value of domestic bond (mil. Baht)	15,469,188	15,602,395	15,913,253

Source: ThaiBMA

# Market Performance – Bond market (ThaiBMA)

Primary Market	Q3-2022	Q4-2022	Q1-2023
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	55,147	56,672	56,890
Commercial Paper	16,755	16,195	12,687
Foreign Bond	3,964	-	2,021
FX bond (JPY)	5,373	852	23,548
%per total transaction in primary market	3.6%	3.5%	3.2%
No. of securities companies in primary market	21	22	22

\* Registered with ThaiBMA

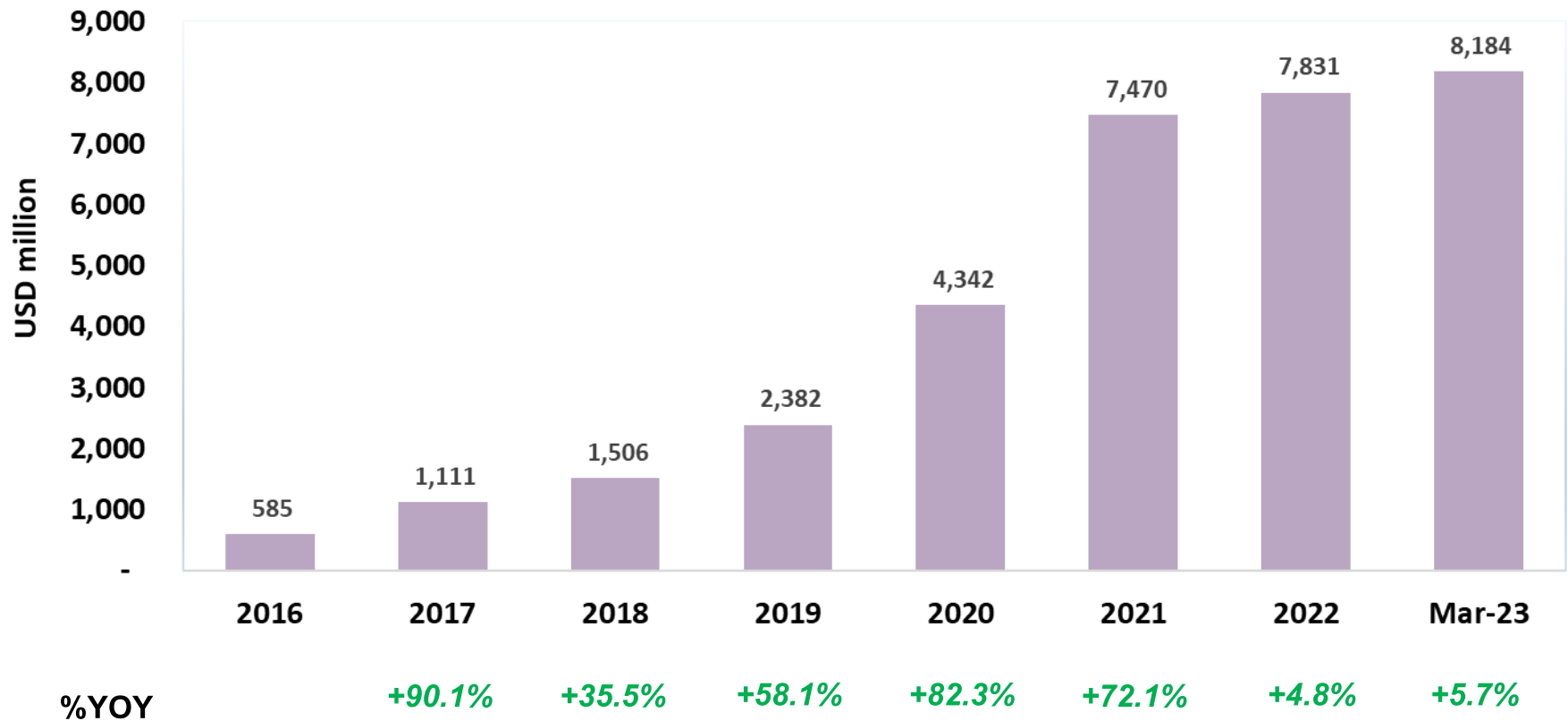
# Market Performance – Bond market (ThaiBMA)

Secondary Market	Q3-2022	Q4-2022	Q1-2023
Securities companies' transactions (mil. Baht)			
Government Bond	91,339	93,278	95,318
Treasury Bills	28,966	29,825	36,114
SOE Bond	222	612	2,385
State Agency Bond	30,028	46,413	36,803
L-T Corp. Bond	27,838	31,665	38,089
Commercial Paper	27,790	24,380	27,088
Foreign Bond	4	58	202
%per total transaction in secondary market	6.6%	6.6%	6.2%
No. of securities companies in secondary market	19	18	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*		Sep 2022	Dec 2022	Mar 2023
Investment analysts*	Capital Market	69	71	72
	Securities Market	307	306	304
	Derivatives Market	32	31	30
	Technical	86	82	81
Investment Planners*		881	937	948
Investment consultant*	Capital Market	0	0	0
	Securities Market	178	177	174
	Derivatives Market	86	85	85
	Complex 1	5,076	5,012	4,996
	Complex 2	1,666	1,630	1,627
	Complex 3	208	206	208
	IC Plain	384	374	386

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

%	Sep 2022	Dec 2022	Mar 2023
No. of Branches	415	411	395
Bangkok Metropolitan Area*	196	194	184
Provincial Area	219	217	211
% Margin Account to Local Trading Value	16.34%	15.48%	15.14%
% Cash Account to Local Trading Value	83.66%	84.52%	84.86%
% Program Trading to Total Trading Value	33.38%	35.45%	39.98%

\*Including Nonthaburi Pathum Thani and Samutprakan province

# Securities Industry Statistics

Equity	Sep 2022	Dec 2022	Mar 2023
No. of Clients that have opened accounts	3,326,193	3,401,106	3,459,393
Number of Clients that have opened accounts (not counting duplicates)	2,304,336	2,341,099	2,374,698
No. of Active Accounts*	593,479	499,398	540,225
Internet Accounts – Equity	Sep 2022	Dec 2022	Mar 2023
No. of Clients that have opened accounts	3,188,659	3,263,251	3,325,504
Number of Clients that have opened accounts (not counting duplicates)	2,225,030	2,261,601	2,299,032
No. of Active Internet Accounts*	514,111	429,429	462,223
Derivatives	Sep 2022	Dec 2022	Mar 2023
Total Accounts	285,368	290,628	297,504

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

Source: SET TFEX