



Market Performance & Thai Securities Industry Statistics

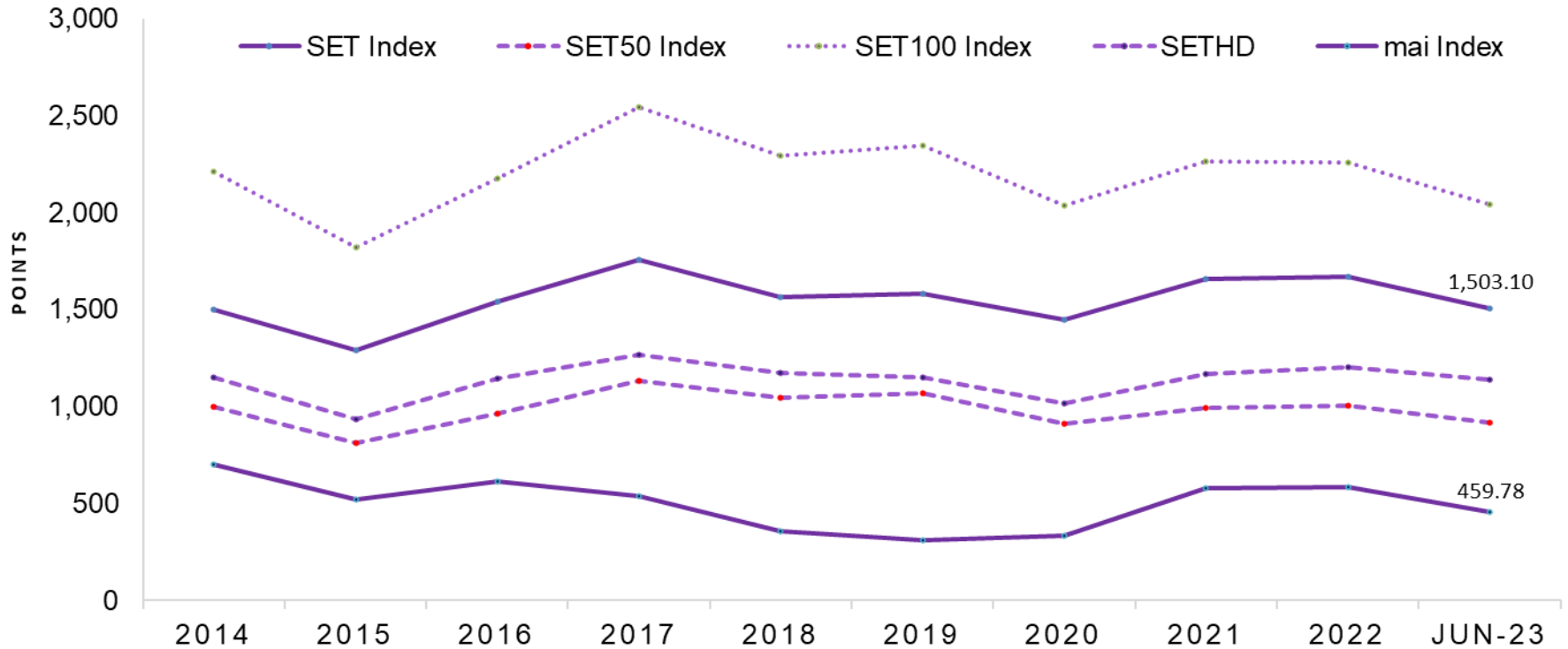
Data as of June 2023

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 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%	-8.3%	+14.4%	+0.7%	-9.9% (YTD)
Mai %YoY	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.6%	+73.1%	+0.3%	-21.3% (YTD)

Source: SET

Market Performance – SET & mai

	Q4-2022	Q1-2023	Q2-2023
Total Turnover (<i>mil. baht</i>)	3,693,619	4,201,093	2,897,919
- SET	3,467,718	3,984,145	2,757,593
- MAI	225,901	216,948	140,326
Average Daily Turnover (<i>mil. baht</i>)	61,560	66,684	49,964
- SET	57,795	63,240	47,545
- MAI	3,765	3,444	2,419
Derivative Warrants Trading (<i>mil. Baht</i>)	275,692	287,145	206,100
Short Sales Trading (<i>mil. Baht</i>)	366,013	408,232	289,705
No. of Newly listed companies	20	13	6

Source: SET

Market Performance – SET & mai

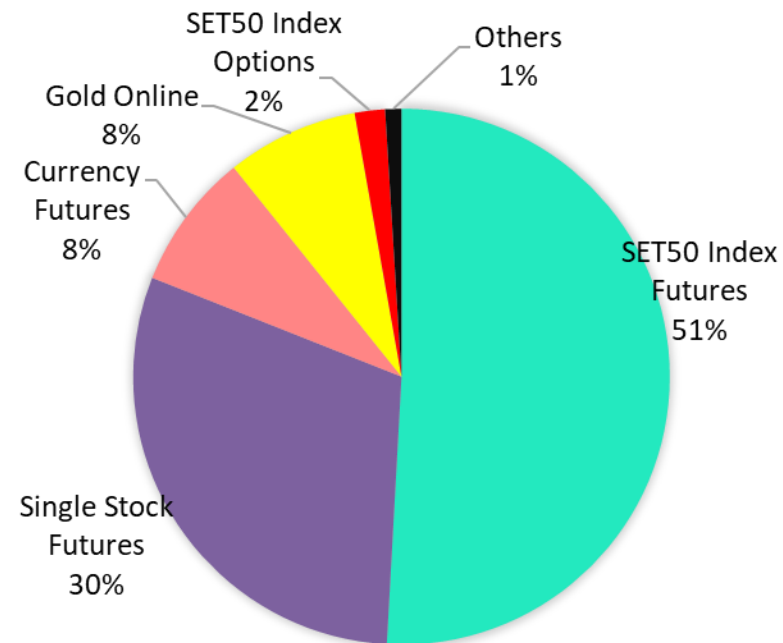
	Dec 2022	Mar 2023	Jun 2023
Market Capitalization (<i>mil. baht</i>)	20,976,310	20,266,653	18,888,223
- SET	20,440,931	19,739,759	18,428,446
- MAI	535,379	526,894	459,776
P/E (<i>times</i>)			
- SET	18.16	19.27	17.96
- MAI	54.51	66.21	69.74
P/BV (<i>times</i>)			
- SET	1.65	1.59	1.46
- MAI	2.98	2.85	2.41
Market Dividend Yield (%)			
- SET	2.50	2.91	3.12
- MAI	1.14	1.26	1.46
No. of Listed Companies	810	820	824
No. of SET's Members	39	39	39

Source: SET

Market Performance – TFEX

contracts	Q4-2022	Q1-2023	Q2-2023
Total Trading Volume	34,119,159	37,622,255	29,964,161
Single Stock Futures	12,966,086	15,070,181	9,030,412
SET50 Index Futures	14,199,353	15,014,179	15,245,012
50 Baht Gold Futures	8,876	8,988	4,283
10 Baht Gold Futures	354,344	505,250	271,921
Gold Online	2,274,017	2,905,596	2,381,156
Silver Online	27,271	28,270	14,679
SET50 Index Options	551,741	735,915	548,285
USD Futures	3,602,994	3,168,831	2,192,977
USDJPY	91,945	131,441	223,289
EURUSD	39,741	50,642	50,810
Sector Futures	-	-	-
Agriculture Futures	2,753	2,853	1,265
Deferred Precious Metal	38	109	72

% of total trading by type of products



Q2 -2023

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

Source: TFEX

Market Performance – TFEX

contracts	Q4-2022	Q1-2023	Q2-2023
Average Daily Volume	568,653	597,179	516,623
Single Stock Futures	216,101	239,209	155,697
SET50 Index Futures	236,656	238,320	262,845
50 Baht Gold Futures	148	143	74
10 Baht Gold Futures	5,906	8,020	4,688
Gold Online	37,900	46,121	41,054
Sliver Online	455	449	253
SET50 Index Options	9,196	11,681	9,453
USD Futures	60,050	50,299	37,810
USDJPY	1,532	2,086	3,850
EURUSD	662	804	876
Sector Futures	-	-	-
Agriculture Futures	46	45	22
Deferred Precious Metal	1	2	1

contracts	Dec 2022	Mar 2023	Jun 2023
Open Interests	3,983,852	3,148,999	2,946,977
Single Stock Futures	3,160,704	2,509,831	2,091,575
SET50 Index Futures	563,223	435,301	678,895
50 Baht Gold Futures	678	552	421
10 Baht Gold Futures	10,036	13,598	11,987
Gold Online	15,502	20,340	44,688
Sliver Online	2,343	998	1,086
SET50 Index Options	50,080	55,819	35,774
USD Futures	179,188	108,345	74,065
USDJPY	1,511	2,379	6,374
EURUSD	347	1,270	1,716
Sector Futures	-	-	-
Agriculture Futures	240	565	396
Deferred Precious Metal	-	1	-

Market Performance – TFEX Block Trade

contracts	Q4-2022	Q1-2023	Q2-2023
Block Trade - all products (contracts)	12,755,979	14,593,214	8,746,078
%Growth	+13.9%	+14.4%	-40.1%
Block Trade - SSF (contracts)	12,534,147	14,508,505	8,594,204
%Growth	+13.6%	+15.8%	-40.8%

Note : %Growth (QoQ)

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	Q4-2022	Q1-2023	Q2-2023
Total Outright Trading Value (mil. Baht)	3,408,352	4,270,766	4,003,112
Government Bond	873,257	1,135,327	1,012,743
Treasury Bills	448,918	471,335	409,010
State Own Enterprise Bond	14,152	23,518	29,789
State Agency Bond	1,769,130	2,234,925	2,169,219
L-T Corp. Bond	148,164	210,112	173,309
Commercial Paper	154,672	195,144	209,035
Foreign Bond	60	405	7
Outright Daily Average (mil. Baht)	56,806	67,790	69,019
Outstanding Value of domestic bond (mil. Baht)	15,602,395	15,913,253	16,224,527

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	Q4-2022	Q1-2023	Q2-2023
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	56,672	56,890	58,448
Commercial Paper	16,195	12,687	9,575
Foreign Bond	-	2,021	449
FX bond (JPY)	852	23,548	-
%per total transaction in primary market	3.5%	3.2%	2.9%
No. of securities companies in primary market	22	22	22

* Registered with ThaiBMA

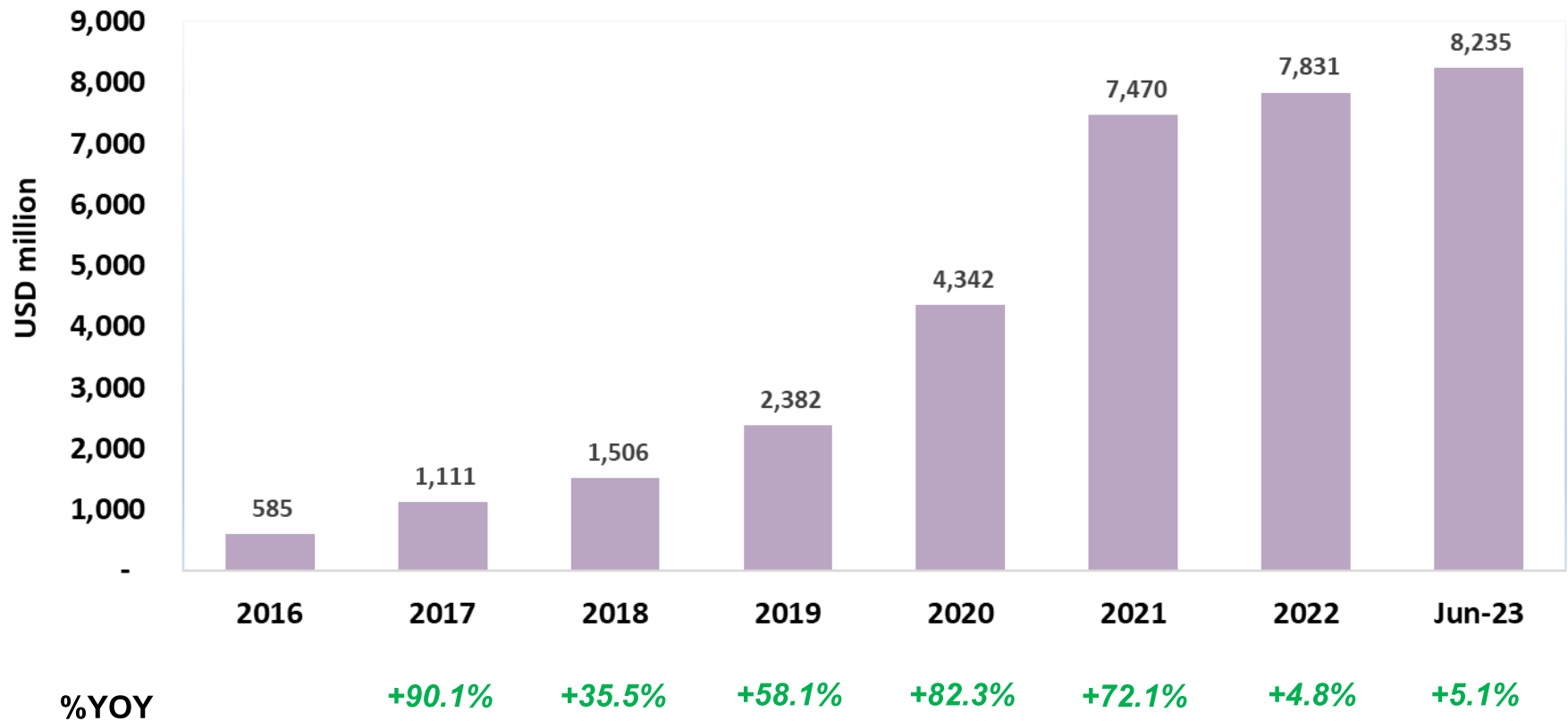
Market Performance – Bond market (ThaiBMA)

Secondary Market	Q4-2022	Q1-2023	Q2-2023
Securities companies' transactions (mil. Baht)			
Government Bond	93,278	95,318	78,875
Treasury Bills	29,825	36,114	15,536
SOE Bond	612	2,385	2,541
State Agency Bond	46,413	36,803	52,851
L-T Corp. Bond	31,665	38,089	34,181
Commercial Paper	24,380	27,088	24,240
Foreign Bond	58	202	7
%per total transaction in secondary market	6.6%	6.2%	5.0%
No. of securities companies in secondary market	18	18	17

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 2022	Mar 2023	Jun 2023
Investment analysts*	Capital Market	71	72	79
	Securities Market	306	304	307
	Derivatives Market	31	30	29
	Technical	82	81	82
Investment Planners*		937	948	960
Investment consultant*	Capital Market	0	0	0
	Securities Market	177	174	174
	Derivatives Market	85	85	82
	Complex 1	5,012	4,996	4,966
	Complex 2	1,630	1,627	1,598
	Complex 3	206	208	206
	IC Plain	374	386	368

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

Securities Industry Statistics

%	Dec 2022	Mar 2023	Jun 2023
No. of Branches	411	395	399
Bangkok Metropolitan Area*	194	184	187
Provincial Area	217	211	212
% Margin Account to Local Trading Value	15.48%	15.14%	13.44%
% Cash Account to Local Trading Value	84.52%	84.86%	86.56%
% Program Trading to Total Trading Value	35.45%	39.98%	35.41%

*Including Nonthaburi Pathum Thani and Samutprakan province

Source: SET SEC

Securities Industry Statistics

Equity	Dec 2022	Mar 2023	Jun 2023
No. of Clients that have opened accounts	3,401,106	3,459,392	3,533,823
Number of Clients that have opened accounts (not counting duplicates)	2,341,099	2,374,697	2,421,154
No. of Active Accounts*	499,398	540,031	488,994
Internet Accounts – Equity	Dec 2022	Mar 2023	Jun 2023
No. of Clients that have opened accounts	3,263,251	3,325,505	3,398,173
Number of Clients that have opened accounts (not counting duplicates)	2,261,601	2,299,033	2,342,349
No. of Active Internet Accounts*	429,429	462,223	420,540
Derivatives	Dec 2022	Mar 2023	Jun 2023
Total Accounts	290,628	297,504	303,524

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

Source: SET TFEX