



Market Performance & Thai Securities Industry Statistics

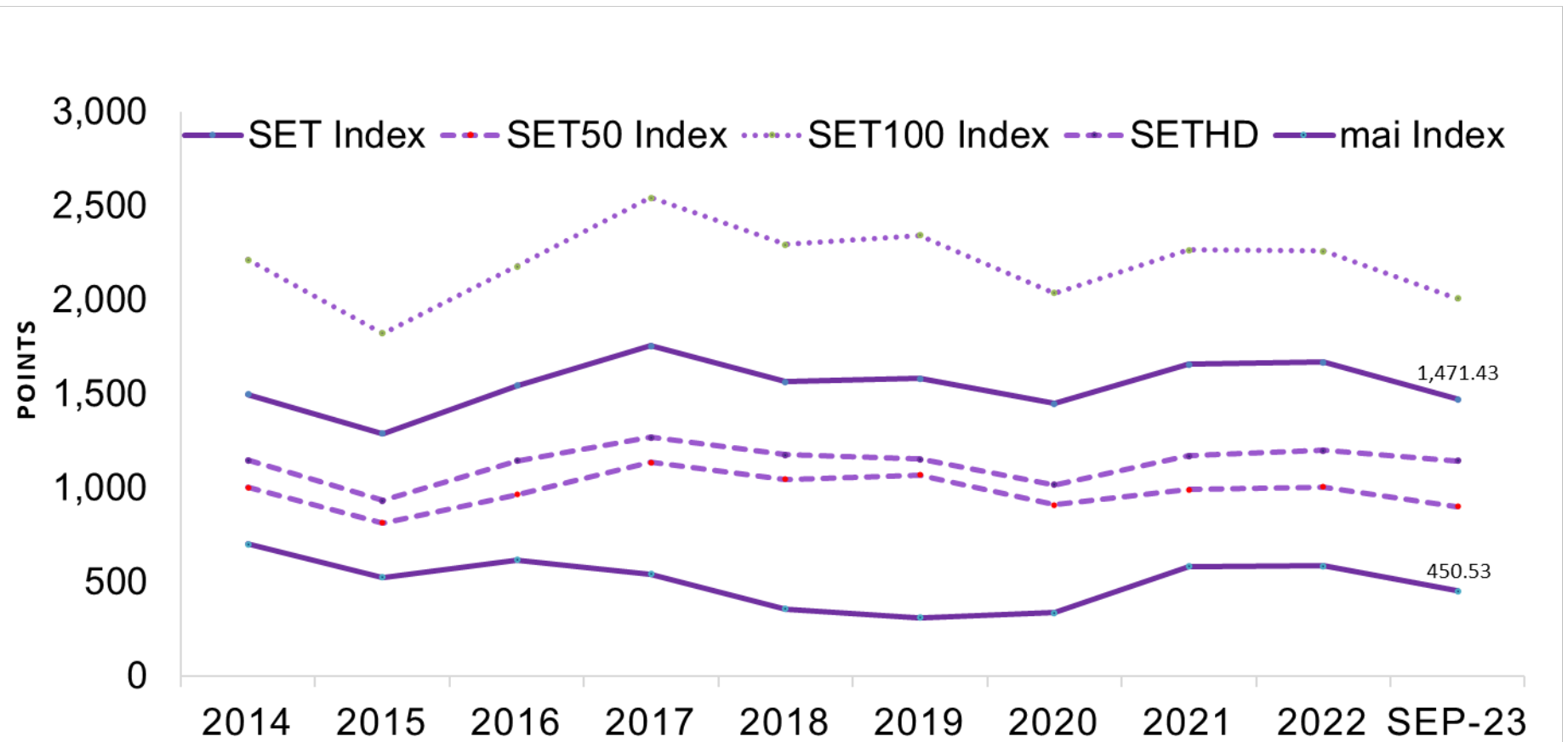
Data as of September 2023

Disclaimer:

เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังวันดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง ทั้งนี้ สมาคมมิได้ยืนยัน ตรวจสอบ หรือรับรองความสมบูรณ์ ความถูกต้อง ครบถ้วน ทันกาลทันเวลา ของข้อมูลดังกล่าวแต่อย่างใด สมาคมไม่รับผิดชอบต่อบุคคลใดๆ จากการเรียกร้องใดๆ ไม่ว่าในทางสัญญา ในการทำละเมิด รวมถึงความประมาท หรือเหตุอื่นใด ที่เกิดจากการตัดสินใจ หรือการกระทำใดๆ ที่เกิดจากความเชื่อถือในเอกสารดังกล่าว หรือในความเสียหาย ความสูญหาย ค่าสินไหมทดแทน หรือความรับผิดชอบใดๆ 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%	-11.8% (YTD)
Mai %YoY	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.6%	+73.1%	+0.3%	-22.9% (YTD)

Source: SET

Market Performance – SET & mai

	Q1-2023	Q2-2023	Q3-2023
Total Turnover (<i>mil. baht</i>)	4,201,093	2,897,919	3,188,906
- SET	3,984,145	2,757,593	3,093,754
- MAI	216,948	140,326	95,153
Average Daily Turnover (<i>mil. baht</i>)	66,684	49,964	51,434
- SET	63,240	47,545	49,899
- MAI	3,444	2,419	1,535
Derivative Warrants Trading (<i>mil. Baht</i>)	287,145	206,100	181,291
Short Sales Trading (<i>mil. Baht</i>)	408,232	289,705	346,113
No. of Newly listed companies	13	6	9

Source: SET

Market Performance – SET & mai

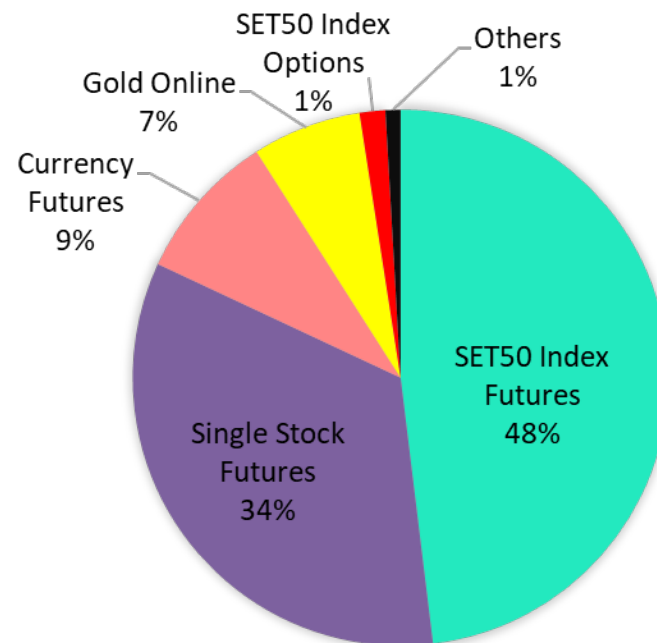
	Mar 2023	Jun 2023	Sep 2023
Market Capitalization (<i>mil. baht</i>)	20,266,653	18,888,223	18,498,836
- SET	19,739,759	18,428,446	18,044,018
- MAI	526,894	459,776	454,818
P/E (<i>times</i>)			
- SET	19.27	17.96	20.33
- MAI	66.21	69.74	109.7
P/BV (<i>times</i>)			
- SET	1.59	1.46	1.44
- MAI	2.85	2.41	2.40
Market Dividend Yield (%)			
- SET	2.91	3.12	3.18
- MAI	1.26	1.46	1.47
No. of Listed Companies	820	824	829
No. of SET's Members	39	39	38

Source: SET

Market Performance – TFEX

contracts	Q1-2023	Q2-2023	Q3-2023
Total Trading Volume	37,622,255	29,964,161	32,837,726
Single Stock Futures	15,070,181	9,030,412	11,129,745
SET50 Index Futures	15,014,179	15,245,012	15,785,376
50 Baht Gold Futures	8,988	4,283	3,926
10 Baht Gold Futures	505,250	271,921	275,720
Gold Online	2,905,596	2,381,156	2,160,787
Silver Online	28,270	14,679	15,949
SET50 Index Options	735,915	548,285	510,204
USD Futures	3,168,831	2,192,977	2,595,356
USDJPY	131,441	223,289	292,769
EURUSD	50,642	50,810	66,731
Sector Futures	-	-	-
Agriculture Futures	2,853	1,265	1,121
Deferred Precious Metal	109	72	42

% of total trading
by type of products



Q3 -2023

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

Source: TFEX

Market Performance – TFEX

contracts	Q1-2023	Q2-2023	Q3-2023
Average Daily Volume	597,179	516,623	529,641
Single Stock Futures	239,209	155,697	179,512
SET50 Index Futures	238,320	262,845	254,603
50 Baht Gold Futures	143	74	63
10 Baht Gold Futures	8,020	4,688	4,447
Gold Online	46,121	41,054	34,851
Sliver Online	449	253	257
SET50 Index Options	11,681	9,453	8,229
USD Futures	50,299	37,810	41,861
USDJPY	2,086	3,850	4,722
EURUSD	804	876	1,076
Sector Futures	-	--	
Agriculture Futures	45	22	18
Deferred Precious Metal	2	1	1

contracts	Mar 2023	Jun 2023	Sep 2023
Open Interests	3,148,999	2,946,977	3,263,655
Single Stock Futures	2,509,831	2,091,575	2,303,835
SET50 Index Futures	435,301	678,895	702,002
50 Baht Gold Futures	552	421	447
10 Baht Gold Futures	13,598	11,987	25,924
Gold Online	20,340	44,688	45,985
Sliver Online	998	1,086	1,535
SET50 Index Options	55,819	35,774	47,959
USD Futures	108,345	74,065	124,364
USDJPY	2,379	6,374	8,876
EURUSD	1,270	1,716	2,437
Sector Futures	-	-	-
Agriculture Futures	565	396	286
Deferred Precious Metal	1	-	-

Market Performance – TFEX Block Trade

contracts	Q1-2023	Q2-2023	Q3-2023
Block Trade - all products (contracts)	14,596,214	8,748,078	10,739,650
%Growth	+14.4%	-40.1%	+22.8%
Block Trade - SSF (contracts)	14,508,505	8,594,204	10,604,642
%Growth	+15.8%	-40.8%	+23.4%

Note : %Growth (QoQ)

Source: TFEX

Market Performance – Bond market (ThaiBMA)

Secondary market	Q1-2023	Q2-2023	Q3-2023
Total Outright Trading Value (mil. Baht)	4,270,766	4,003,112	3,755,977
Government Bond	1,135,327	1,012,743	945,756
Treasury Bills	471,335	409,010	286,985
State Own Enterprise Bond	23,518	29,789	10,603
State Agency Bond	2,234,925	2,169,219	2,212,989
L-T Corp. Bond	210,112	173,309	121,255
Commercial Paper	195,144	209,035	178,379
Foreign Bond	405	7	10
Outright Daily Average (mil. Baht)	67,790	69,019	60,580
Outstanding Value of domestic bond (mil. Baht)	15,913,253	16,224,527	16,519,126

Source: ThaiBMA

Market Performance – Bond market (ThaiBMA)

Primary Market	Q1-2023	Q2-2023	Q3-2023
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	56,890	58,448	48,525
Commercial Paper	12,687	9,575	11,605
Foreign Bond	2,021	449	1,080
FX bond (JPY)	23,548	-	-
%per total transaction in primary market	3.2%	2.9%	2.8%
No. of securities companies in primary market	22	22	23

* Registered with ThaiBMA

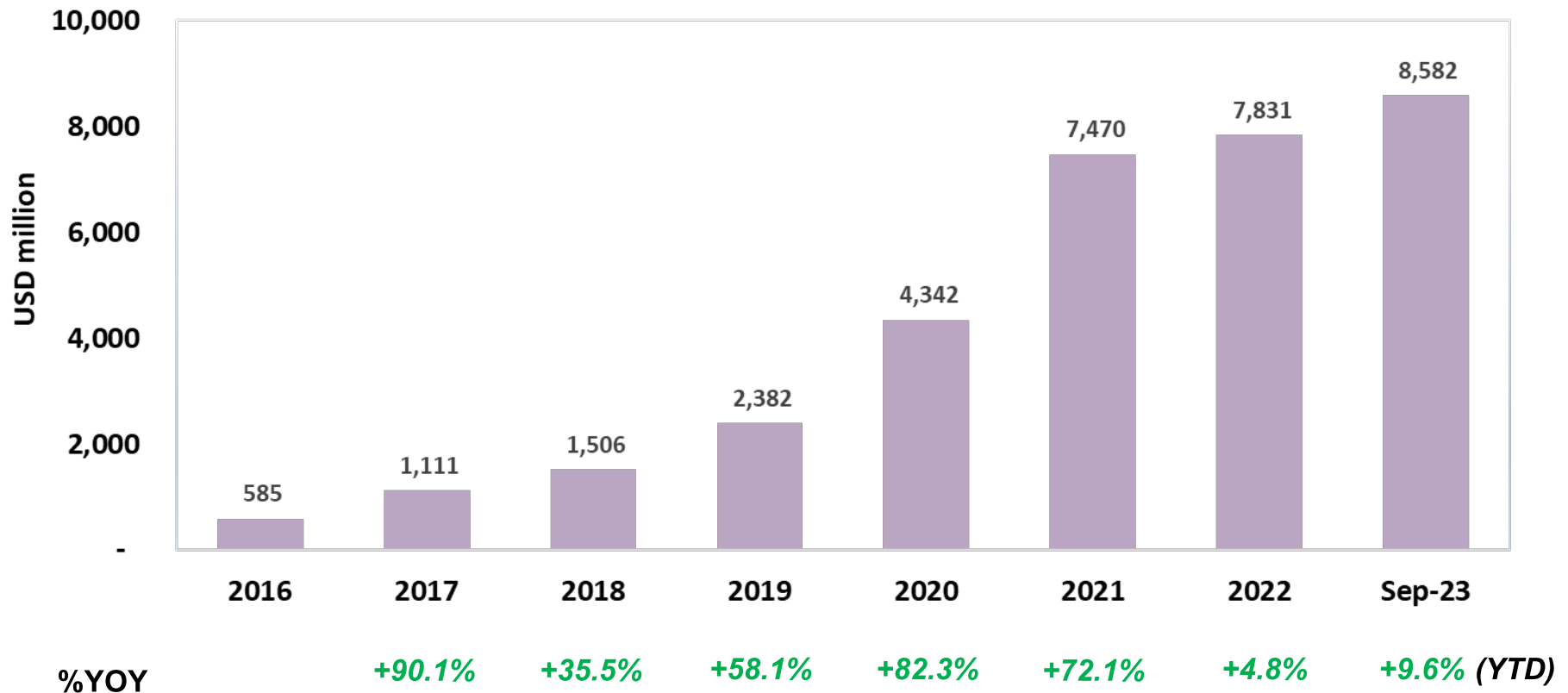
Market Performance – Bond market (ThaiBMA)

Secondary Market	Q1-2023	Q2-2023	Q3-2023
Securities companies' transactions (mil. Baht)			
Government Bond	95,318	78,875	79,344
Treasury Bills	36,114	15,536	12,102
SOE Bond	2,385	2,541	640
State Agency Bond	36,803	52,851	67,831
L-T Corp. Bond	38,089	34,181	32,061
Commercial Paper	27,088	24,240	26,096
Foreign Bond	202	7	10
%per total transaction in secondary market	6.2%	5.0%	5.8%
No. of securities companies in secondary market	18	17	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*		Mar 2023	Jun 2023	Sep 2023
Investment analysts*	Capital Market	72	78	81
	Securities Market	305	312	309
	Derivatives Market	31	30	30
	Technical	82	82	83
Investment Planners*		946	957	992
Investment consultant*	Capital Market	0	0	0
	Securities Market	130	130	130
	Derivatives Market	64	62	61
	Complex 1	4,996	4,981	4,933
	Complex 2	1,611	1,602	1,561
	Complex 3	209	211	204
	IC Plain	384	370	369

%	Mar 2023	Jun 2023	Sep 2023
No. of Branches	395	399	396
Bangkok Metropolitan Area*	184	187	185
Provincial Area	211	212	211
% Margin Account to Local Trading Value	15.14%	13.44%	15.10%
% Cash Account to Local Trading Value	84.86%	86.56%	84.90%
% Program Trading to Total Trading Value	39.98%	31.97%	35.16%

*Including Nonthaburi Pathum Thani and Samutprakan province

Securities Industry Statistics

Equity	Mar 2023	Jun 2023	Sep 2023
No. of Clients that have opened accounts	3,458,498	3,532,940	3,608,838
Number of Clients that have opened accounts (not counting duplicates)	2,375,112	2,420,920	2,481,532
No. of Active Accounts*	540,031	488,994	475,636
Internet Accounts – Equity	Mar 2023	Jun 2023	Sep 2023
No. of Clients that have opened accounts	3,324,619	3,397,298	3,467,677
Number of Clients that have opened accounts (not counting duplicates)	2,299,494	2,342,112	2,397,410
No. of Active Internet Accounts*	462,517	420,540	409,019
Derivatives	Mar 2023	Jun 2023	Sep 2023
Total Accounts	297,504	303,524	311,632

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

Source: SET TFEX