

Market Performance & Thai Securities Industry Statistics

Data as of June 2024

Compiled by Business Development Department

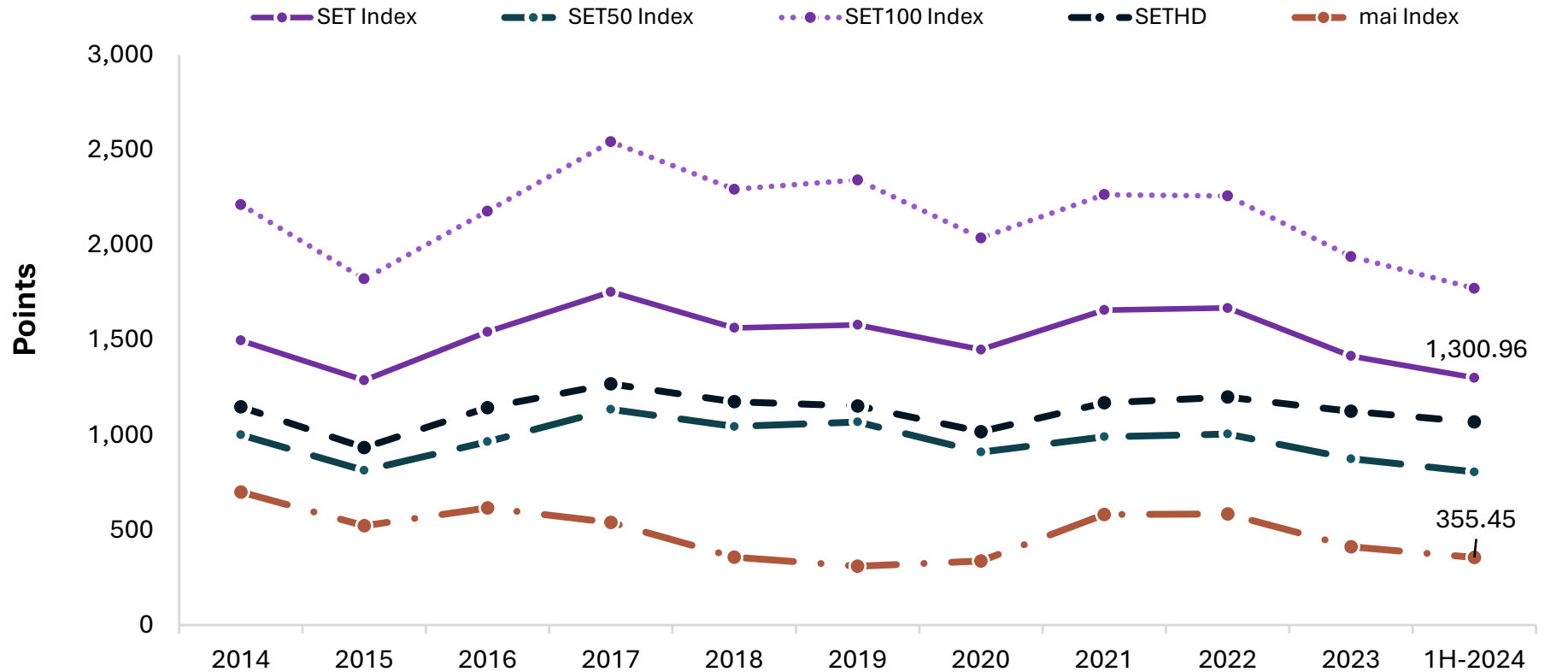
Association of Thai Securities Companies

Highlight

- **Market Performance**

- Securities Industry Statistics

Market Performance – SET & mai



Index	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	1H-2024
SET %YoY	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.3%	+14.4%	+0.7%	-15.2%	-8.1% YTD
Mai %YoY	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.6%	+73.1%	+0.3%	-29.5%	-13.6% YTD

Source: SET

Market Performance – SET & mai

	Q4-2023	Q1-2024	Q2-2024
Total Turnover (<i>mil. baht</i>)	2,671,588	2,880,166	2,548,382
- SET	2,577,551	2,760,751	2,455,222
- mai	94,037	119,415	93,160
Average Daily Turnover (<i>mil. baht</i>)	44,526	45,717	44,708
- SET	42,959	43,821	43,074
- mai	1,567	1,895	1,634
Derivative Warrants Trading (<i>mil. Baht</i>)	167,105	321,699	150,971
Short Sales Trading (<i>mil. Baht</i>)	270,198	313,327	319,147
No. of Newly listed companies	14	7	12

Source: SET

Market Performance – SET & mai

	Dec 2023	Mar 2024	Jun 2024
Market Capitalization (<i>mil. baht</i>)	17,859,733	17,434,494	16,468,996
- SET	17,430,645	17,020,768	16,102,101
- mai	429,088	413,727	366,895
P/E (<i>times</i>)			
- SET	18.42	18.10	17.05
- mai	109.18	109.40	40.95
P/BV (<i>times</i>)			
- SET	1.36	1.33	1.22
- mai	2.17	2.11	1.79
Market Dividend Yield (%)			
- SET	3.32	3.38	3.53
- mai	1.53	1.80	2.06
No. of Listed Companies	840	846	856
No. of SET's Members	38	37	36

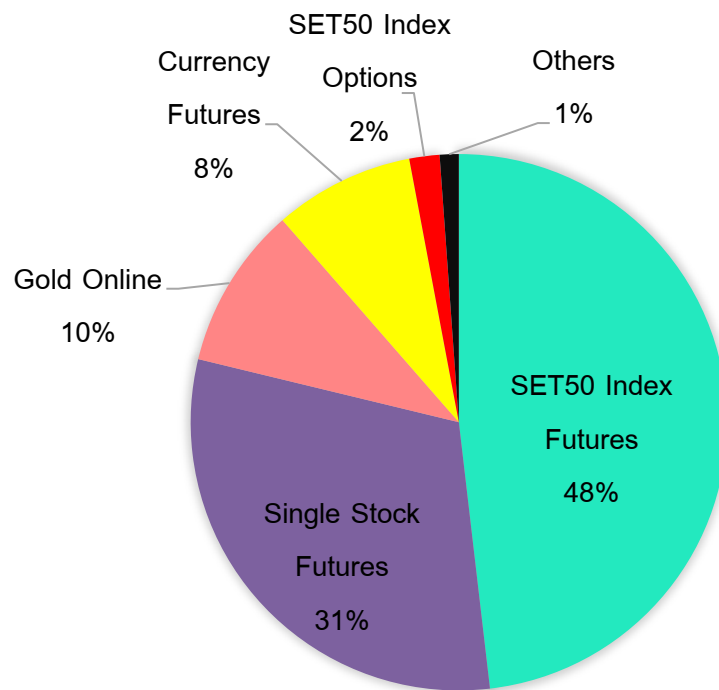
Source: SET

Market Performance – TFEX

Contracts	Q4-2023	Q1-2024	Q2-2024
Total Trading Volume	29,067,099	27,272,406	26,493,052
Single Stock Futures	7,068,743	8,150,036	8,116,401
SET50 Index Futures	16,098,193	13,240,622	12,755,595
50 Baht Gold Futures	3,315	1,729	3,464
10 Baht Gold Futures	284,235	228,568	248,351
Gold Online	2,260,984	2,453,358	2,595,321
Silver Online	21,150	17,831	46,336
SET50 Index Options	667,307	490,198	482,435
USD Futures	2,419,572	2,488,302	2,012,478
USDJPY	189,305	171,061	184,704
EURUSD	49,917	26,398	42,950
Sector Futures	-	-	-
Agriculture Futures	2,523	2,764	2,106
Deferred Precious Metal	1,855	1,539	2,911

Source: TFEX

% of total trading by type of products



Q2 -2024

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

Source: TFEX

Market Performance – TFEX

Contracts	Q4-2023	Q1-2024	Q2-2024
Average Daily Volume	484,452	432,895	464,790
Single Stock Futures	117,812	129,366	142,393
SET50 Index Futures	268,303	210,169	223,782
50 Baht Gold Futures	55	27	61
10 Baht Gold Futures	4,737	3,628	4,357
Gold Online	37,683	38,942	45,532
Sliver Online	353	283	813
SET50 Index Options	11,122	7,781	8,464
USD Futures	40,326	39,497	35,307
USDJPY	3,155	2,715	3,240
EURUSD	832	419	754
Sector Futures	-	-	-
Agriculture Futures	42	44	37
Deferred Precious Metal	31	24	51

Contracts	Dec 23	Mar 24	Jun 24
Open Interests	2,683,105	2,643,822	2,841,262
Single Stock Futures	1,920,735	1,896,985	1,965,830
SET50 Index Futures	549,607	547,053	697,369
50 Baht Gold Futures	285	241	207
10 Baht Gold Futures	14,777	16,304	12,205
Gold Online	44,487	55,620	37,174
Sliver Online	1,905	1,317	2,616
SET50 Index Options	31,985	33,864	34,913
USD Futures	111,469	82,879	77,167
USDJPY	6,841	8,415	11,162
EURUSD	753	893	2,235
Sector Futures	-	-	-
Agriculture Futures	259	251	379
Deferred Precious Metal	2	-	5

Market Performance – TFEX Block Trade

contracts	Q4-2023	Q1-2024	Q2-2024
Block Trade - all products (contracts)	6,749,228	7,914,163	7,836,495
QoQ Growth	-37.2%	+17.3%	-0.9%
Block Trade - SSF (contracts)	6,635,483	7,752,401	7,687,783
QoQ Growth	-37.4%	+16.8%	-0.8%

* YoY Growth

Source : TFEX

Market Performance – Bond Secondary Market

Secondary market	Q4-2023	Q1-2024	Q2-2024
Total Outright Trading Value (mil. Baht)	3,787,922	4,456,311	4,369,475
Government Bond	1,128,271	1,481,075	1,398,299
Treasury Bills	233,046	247,676	338,904
State Own Enterprise Bond	15,597	18,067	30,464
State Agency Bond	2,111,375	2,326,323	2,232,849
L-T Corp. Bond	122,004	227,091	203,261
Commercial Paper	177,608	156,073	165,681
Foreign Bond	21	6	19
Outright Daily Average (mil. Baht)	63,132	70,735	76,657
Outstanding Value of domestic bond (mil. Baht)	16,446,155	16,940,040	16,914,807

Source: ThaiBMA

Market Performance – Bond Primary Market

Primary Market	Q4-2023	Q1-2024	Q2-2024
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	39,494	36,453	38,810
Commercial Paper	10,220	8,645	6,325
Foreign Bond	736	-	-
FX bond (JPY)	16,370	20,844	-
%per total transaction in primary market	2.6%	2.1%	2.1%
No. of securities companies in primary market	22	21	22

* Registered with ThaiBMA

Source: ThaiBMA

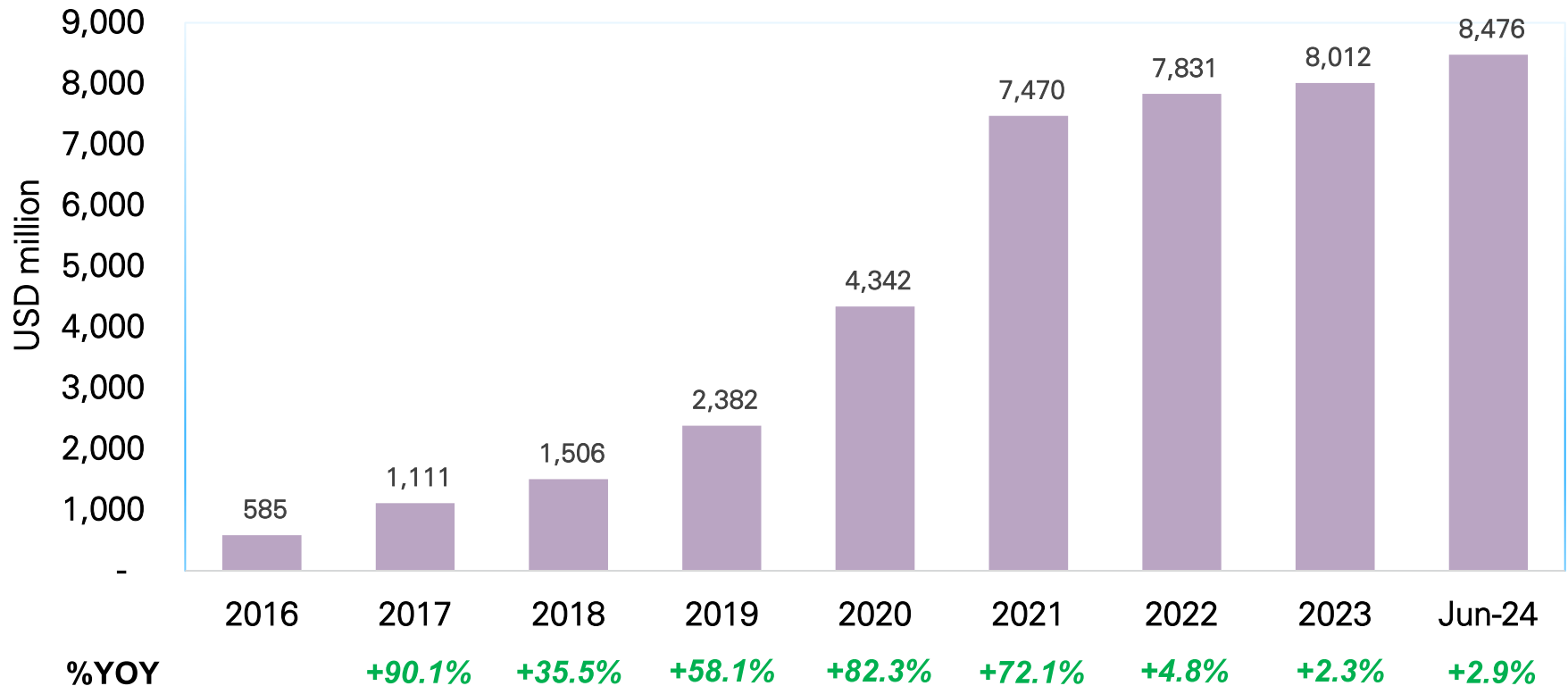
Market Performance – Bond Market via Thai BMA

Secondary Market	Q4-2023	Q1-2024	Q2-2024
Securities companies' transactions (mil. Baht)			
Government Bond	127,395	138,304	161,628
Treasury Bills	7,433	8,396	9,802
SOE Bond	4,000	2,846	3,142
State Agency Bond	100,584	80,347	59,188
L-T Corp. Bond	26,434	54,822	48,370
Commercial Paper	23,337	23,675	17,199
Foreign Bond	21	6	19
%per total transaction in secondary market	7.6%	6.9%	6.9%
No. of securities companies in secondary market	17	16	18

- Market Performance
- **Securities Industry Statistics**

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 2023	Mar 2024	Jun 2024
Investment analysts*	Capital Market	85	91	84
	Securities Market	305	299	292
	Derivatives Market	31	31	28
	Technical	83	84	82
Investment Planners*		1,001	1,002	998
Investment consultant*	Capital Market	0	0	0
	Securities Market	125	118	115
	Derivatives Market	59	57	56
	Complex 1	4,844	4,779	4,703
	Complex 2	1,494	1,423	1,414
	Complex 3	199	188	186
	IC Plain	354	338	335

*Active cases, data at end of each period

Source: SET, SEC

Securities Industry Statistics

%	Dec 2023	Mar 2024	Jun 2024
No. of Branches	389	393	382
Bangkok Metropolitan Area*	180	181	175
Provincial Area	209	212	207
% Margin Account to Local Trading Value**	13.02%	13.16%	15.52%
% Cash Account to Local Trading Value**	86.98%	86.84%	84.48%
% Program Trading to Total Trading Value**	38.68%	41.47%	43.11%

*Including Nonthaburi Pathum Thani and Samutprakan province

**data at end of each period

Source: SET, SEC

Securities Industry Statistics

Equity	Dec 2023	Mar 2024	Jun 2024
Number of Clients that have opened accounts (not counting duplicates)	2,548,604	2,661,246	2,798,205
Number of investors accounts (Accounts) ^{/1}	5,662,406	5,861,622	6,017,232
No. of Active Accounts*	393,899	443,362	443,129
Internet Accounts – Equity ^{/2}	Dec 2023	Mar 2024	Jun 2024
Number of Clients that have opened accounts (not counting duplicates)	2,470,978	2,570,077	2,725,421
Number of investors accounts (Accounts) ^{/1}	5,349,484	5,545,323	5,720,023
No. of Active Internet Accounts*	325,938	367,620	367,997
Derivatives	Dec 2023	Mar 2024	Jun 2024
Total Accounts	318,860	326,868	338,452

/1 Number of investors accounts (The total sum of all accounts, including those counted across all brokers)

/2 The number of Internet Accounts is part of the total Equity accounts.

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

Disclaimer:

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สมาคมไม่รับผิดชอบต่อบุคคลใดๆ จากการเรียกร้องใดๆ ไม่ว่าในทางสัญญา ในการทำละเมิด รวมถึงความประมาท หรือเหตุอื่นใด ที่เกิดจากการตัดสินใจ หรือการกระทำใดๆ ที่เกิดจากความเชื่อถือในเอกสารดังกล่าว หรือในความเสียหาย ความสูญหาย ค่าสินไหมทดแทน หรือความรับผิดใดๆ รวมถึงการสูญหายของข้อมูลหรือผลประโยชน์ ถึงแม้ว่าสมาคมจะได้รับแจ้งว่าอาจจะเกิดความเสียหายดังกล่าวขึ้นได้ก็ตาม

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