

# Market Performance & Thai Securities Industry Statistics

Data as of Sep 2024

Compiled by Business Development Department

**Association of Thai Securities Companies**

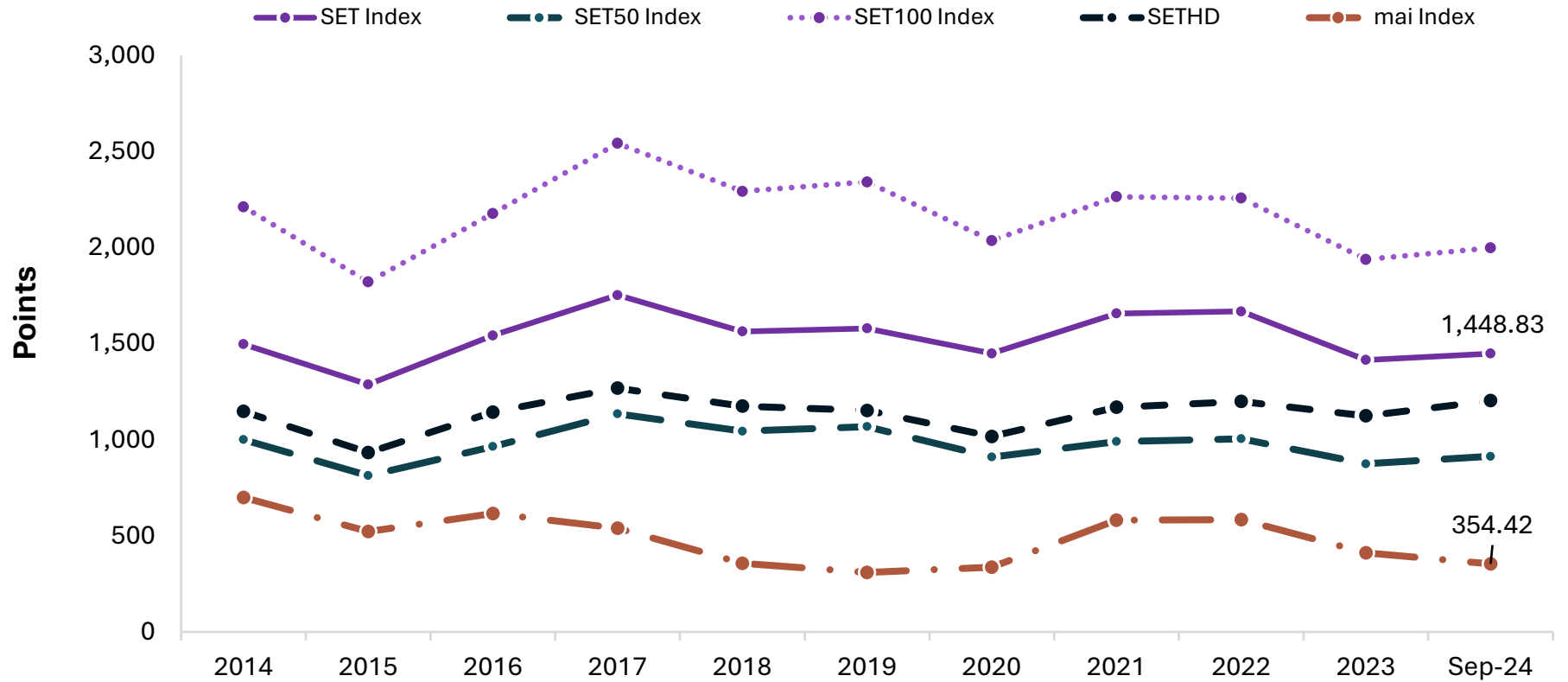
# Highlight

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- **Market Performance**

- Securities Industry Statistics

# Market Performance – SET & mai



Index	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD
SET %YoY	+15.3%	-14.0%	+19.8%	+13.7%	-10.8%	+1.0%	-8.3%	+14.4%	+0.7%	-15.2%	+2.3%
Mai %YoY	+96.2%	-25.3%	+17.9%	-12.3%	-34.0%	-13.1%	+8.6%	+73.1%	+0.3%	-29.5%	-13.9%

Source: SET

# Market Performance – SET & mai

	Q1-2024	Q2-2024	Q3-2024
Total Turnover ( <i>mil. baht</i> )	2,880,166	2,548,382	3,077,488
- SET	2,760,751	2,455,222	2,990,424
- mai	119,415	93,160	87,064
Average Daily Turnover ( <i>mil. baht</i> )	45,717	44,708	48,849
- SET	43,821	43,074	47,467
- mai	1,895	1,634	1,382
Derivative Warrants Trading ( <i>mil. Baht</i> )	321,699	150,971	104,900
Short Sales Trading ( <i>mil. Baht</i> )	313,327	319,147	127,519
No. of Newly listed companies	7	12	6

Source: SET

# Market Performance – SET & mai

	Mar 2024	Jun 2024	Sep 2024
Market Capitalization ( <i>mil. baht</i> )	17,434,494	16,468,996	18,325,591
- SET	17,020,768	16,102,101	17,967,750
- mai	413,727	366,895	357,840
P/E ( <i>times</i> )			
- SET	18.10	17.05	18.03
- mai	109.40	40.95	38.03
P/BV ( <i>times</i> )			
- SET	1.33	1.22	1.37
- mai	2.11	1.79	1.79
Market Dividend Yield (%)			
- SET	3.38	3.53	3.16
- mai	1.80	2.06	2.10
No. of Listed Companies	846	856	856
No. of SET's Members	37	36	36

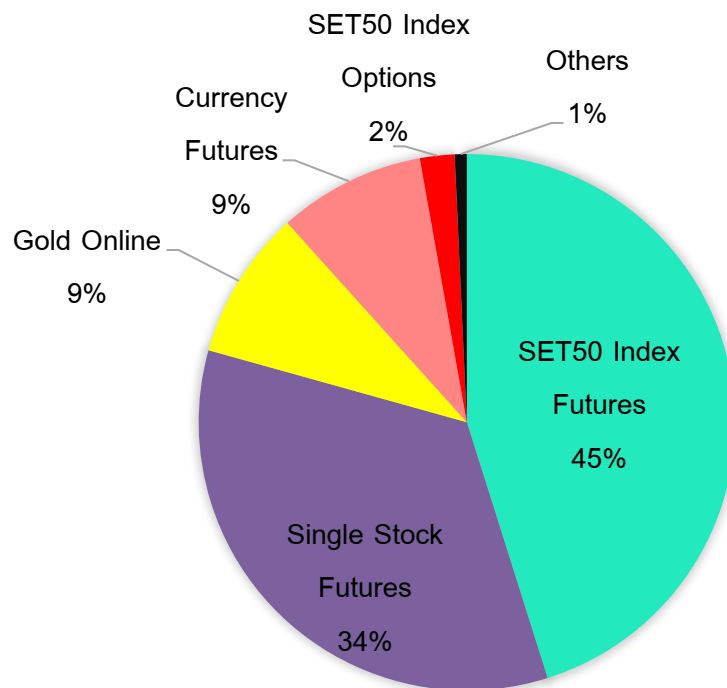
Source: SET

# Market Performance – TFEX

Contracts	Q1-2024	Q2-2024	Q3-2024
Total Trading Volume	27,272,406	26,493,052	33,109,703
Single Stock Futures	8,150,036	8,116,401	11,321,286
SET50 Index Futures	13,240,622	12,755,595	14,943,339
50 Baht Gold Futures	1,729	3,464	2,601
10 Baht Gold Futures	228,568	248,351	188,115
Gold Online	2,453,358	2,595,321	2,982,552
Silver Online	17,831	46,336	46,013
SET50 Index Options	490,198	482,435	689,010
USD Futures	2,488,302	2,012,478	2,407,569
USDJPY	171,061	184,704	476,941
EURUSD	26,398	42,950	48,180
Sector Futures	-	-	-
Agriculture Futures	2,764	2,106	3,745
Deferred Precious Metal	1,539	2,911	352

Source: TFEX

% of total trading by type of products



**Q3 -2024**

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

Source: TFEX

# Market Performance – TFEX

Contracts	Q1-2024	Q2-2024	Q3-2024
Average Daily Volume	432,895	464,790	525,551
Single Stock Futures	129,366	142,393	179,703
SET50 Index Futures	210,169	223,782	237,196
50 Baht Gold Futures	27	61	41
10 Baht Gold Futures	3,628	4,357	2,986
Gold Online	38,942	45,532	47,342
Sliver Online	283	813	730
SET50 Index Options	7,781	8,464	10,937
USD Futures	39,497	35,307	38,215
USDJPY	2,715	3,240	7,570
EURUSD	419	754	765
Sector Futures	-	-	-
Agriculture Futures	44	37	59
Deferred Precious Metal	24	51	6

Contracts	Mar 24	Jun 24	Sep 24
Open Interests	2,643,822	2,841,262	3,485,825
Single Stock Futures	1,896,985	1,965,830	2,551,769
SET50 Index Futures	547,053	697,369	603,209
50 Baht Gold Futures	241	207	277
10 Baht Gold Futures	16,304	12,205	8,756
Gold Online	55,620	37,174	47,447
Sliver Online	1,317	2,616	3,155
SET50 Index Options	33,864	34,913	57,735
USD Futures	82,879	77,167	203,197
USDJPY	8,415	11,162	7,852
EURUSD	893	2,235	2,157
Sector Futures	-	-	-
Agriculture Futures	251	379	269
Deferred Precious Metal	-	5	2

Source: TFEX

# Market Performance – TFEX Block Trade

contracts	Q1-2024	Q2-2024	Q3-2024
Block Trade - all products (contracts)	7,914,163	7,836,495	10,714,696
QoQ Growth	+17.3%	-0.9%	+36.7%
Block Trade - SSF (contracts)	7,752,401	7,687,783	10,591,598
QoQ Growth	+16.8%	-0.8%	+37.8%

\* YoY Growth

Source : TFEX



# Market Performance – Bond Secondary Market

Secondary market	Q1-2024	Q2-2024	Q3-2024
Total Outright Trading Value (mil. Baht)	4,456,311	4,369,475	5,214,531
Government Bond	1,481,075	1,398,299	1,724,527
Treasury Bills	247,676	338,904	372,532
State Own Enterprise Bond	18,067	30,464	18,823
State Agency Bond	2,326,323	2,232,849	2,676,053
L-T Corp. Bond	227,091	203,261	273,022
Commercial Paper	156,073	165,681	149,516
Foreign Bond	6	19	59
Outright Daily Average (mil. Baht)	70,735	76,657	82,770
Outstanding Value of domestic bond (mil. Baht)	16,940,040	16,914,807	17,111,903

Source: ThaiBMA

# Market Performance – Bond Primary Market

Primary Market	Q1-2024	Q2-2024	Q3-2024
Securities companies' transactions (mil. Baht)*			
L-T Corp. Bond	36,453	38,810	48,365
Commercial Paper	8,645	6,325	5,045
Foreign Bond	-	-	-
FX bond (JPY)	20,844	-	-
%per total transaction in primary market	2.1%	2.1%	2.5%
No. of securities companies in primary market	21	22	21

\* Registered with ThaiBMA

Source: ThaiBMA

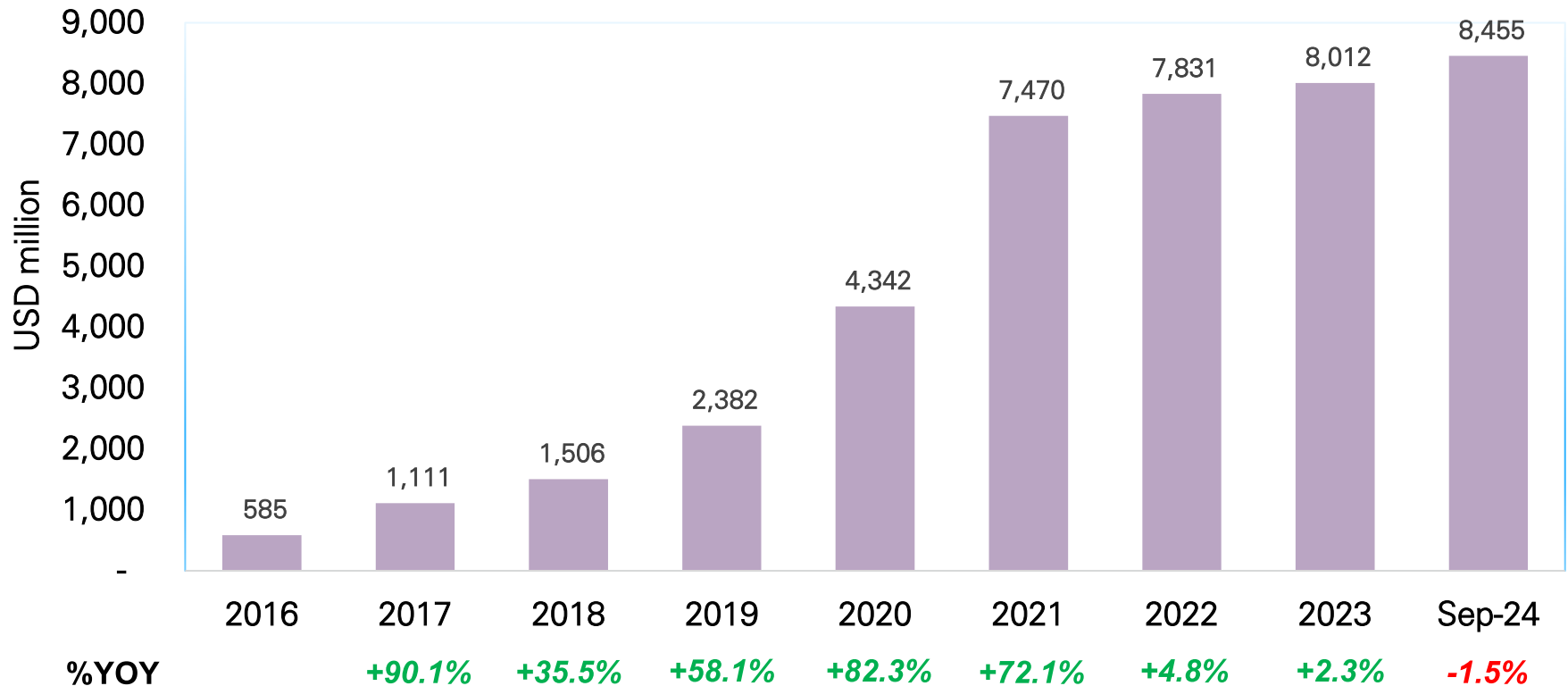
# Market Performance – Bond Market via Thai BMA

Secondary Market	Q1-2024	Q2-2024	Q3-2024
Securities companies' transactions (mil. Baht)			
Government Bond	138,304	161,628	142,798
Treasury Bills	8,396	9,802	14,599
SOE Bond	2,846	3,142	1,605
State Agency Bond	80,347	59,188	89,170
L-T Corp. Bond	54,822	48,370	51,834
Commercial Paper	23,675	17,199	10,565
Foreign Bond	6	19	59
%per total transaction in secondary market	6.9%	6.9%	6.0%
No. of securities companies in secondary market	16	18	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*		Mar 2024	Jun 2024	Sep 2024
Investment analysts*	Capital Market	91	84	88
	Securities Market	299	292	291
	Derivatives Market	31	28	27
	Technical	84	82	83
Investment Planners*		1,002	998	1,003
Investment consultant*	Capital Market	0	0	0
	Securities Market	118	115	114
	Derivatives Market	57	56	55
	Complex 1	4,779	4,703	4,626
	Complex 2	1,423	1,414	1,371
	Complex 3	188	186	184
	IC Plain	338	335	328

\*Active cases, data at end of each period

Source: SET, SEC

# Securities Industry Statistics

	Mar 2024	Jun 2024	Sep 2024
No. of Branches	393	382	373
Bangkok Metropolitan Area*	181	175	174
Provincial Area	212	207	199
% Margin Account to Local Trading Value**	13.16%	15.52%	15.57%
% Cash Account to Local Trading Value**	86.84%	84.48%	84.43%
% Program Trading to Total Trading Value**	41.47%	43.11%	38.61%

\*Including Nonthaburi Pathum Thani and Samutprakan province

\*\*data at end of each period

Source: SET, SEC

# Securities Industry Statistics

Equity	Mar 2024	Jun 2024	Sep 2024
Number of <b>Clients</b> that have opened accounts (not counting duplicates)	2,661,246	2,798,205	2,919,221
Number of investors <b>accounts</b> (Accounts) <sup>/1</sup>	5,861,622	6,017,232	6,202,791
No. of Active Accounts*	443,362	443,129	497,069
Internet Accounts – Equity <sup>/2</sup>	Mar 2024	Jun 2024	Sep 2024
Number of <b>Clients</b> that have opened accounts (not counting duplicates)	2,570,077	2,725,421	2,847,577
Number of investors <b>accounts</b> (Accounts) <sup>/1</sup>	5,545,323	5,720,023	5,901,752
No. of Active Internet Accounts*	367,620	367,997	411,871
Derivatives	Mar 2024	Jun 2024	Sep 2024
Total Accounts	326,868	338,452	348,508

/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:*

เอกสารนี้จัดทำขึ้นเพื่อเผยแพร่ข้อมูลและเพื่อการศึกษาเท่านั้น ซึ่งจัดทำขึ้นจากแหล่งข้อมูลต่างๆ ที่น่าเชื่อถือ โดยข้อมูลดังกล่าวเป็นเพียงข้อมูล ณ วันที่ปรากฏในเอกสารนี้เท่านั้น จึงอาจเปลี่ยนแปลงได้ภายหลังวันดังกล่าว หรือเมื่อข้อมูลที่เกี่ยวข้องมีการเปลี่ยนแปลง ทั้งนี้ สมาคมมิได้ยืนยัน ตรวจสอบ หรือรับรองความสมบูรณ์ ความถูกต้องครบถ้วน ทันกาลทันเวลา ของข้อมูลดังกล่าวแต่อย่างใด

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

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