

Market Statistics Overview

Volume (Contracts)	Volume			Change		2021	2020	Change
	12M2020	12M2021	2020	12M2021 vs 12M2020	12M2021 vs 2020	Dec-2021	Dec-2020	MoM
SET50 Index Futures	57,465,829	47,620,961	57,465,829	-17%	-17%	3,912,966	5,762,706	-32%
SET50 Index Options	1,698,625	1,742,858	1,698,625	3%	3%	181,329	191,573	-5%
Stock Futures	47,386,674	70,326,055	47,386,674	48%	48%	6,561,795	7,557,080	-13%
10-Baht Gold Futures	2,605,404	1,570,204	2,605,404	-40%	-40%	133,421	97,033	38%
50-Baht Gold Futures	91,272	35,975	91,272	-61%	-61%	3,648	2,402	52%
Gold Online Futures	8,108,010	10,207,660	8,108,010	26%	26%	664,830	493,973	35%
Silver Online Futures	13,621	146,216	13,621	973%	973%	5,187	8,554	-39%
Gold D Futures	3,413	1,626	3,413	-52%	-52%	71	85	-16%
USD Futures	2,803,128	3,449,751	2,803,128	23%	23%	346,836	270,498	28%
Japanese Rubber Futures	344	15,852	344	4,508%	4,508%	853	342	149%
RSS3D Futures	17,253	150	17,253	-99%	-99%		2	-100%
Total Market Volume	120,193,573	135,117,308	120,193,573	12%	12%	11,810,936	14,384,248	-18%

Daily Average Volume (Contracts)	Daily Average Volume			Change		2021	2020	Change
	12M2020	12M2021	2020	12M2021 vs 12M2020	12M2021 vs 2020	Dec-2021	Dec-2020	MoM
SET50 Index Futures	236,485	197,597	236,485	-16%	-16%	195,648	303,300	-35%
SET50 Index Options	6,990	7,232	6,990	3%	3%	9,066	10,083	-10%
Stock Futures	195,007	291,809	195,007	50%	50%	328,090	397,741	-18%
10-Baht Gold Futures	10,722	6,515	10,722	-39%	-39%	6,671	5,107	31%
50-Baht Gold Futures	376	149	376	-60%	-60%	182	126	44%
Gold Online Futures	33,366	42,355	33,366	27%	27%	33,242	25,999	28%
Silver Online Futures	341	607	56	78%	982%	259	450	-42%
Gold D Futures	14	7	14	-52%	-52%	4	4	-21%
USD Futures	11,536	14,314	11,536	24%	24%	17,342	14,237	22%
Japanese Rubber Futures	9	66	1	665%	4,546%	43	18	137%
RSS3D Futures	71	3	71	-95%	-95%		0	-100%
Total Market Volume	494,624	560,653	494,624	13%	13%	590,547	757,066	-18%

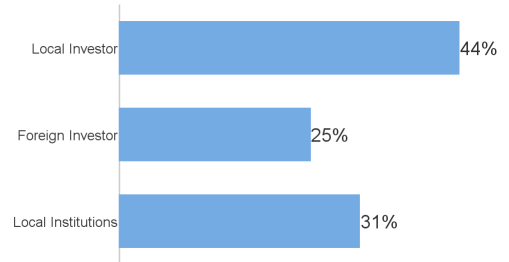
Open Interest (Contracts)	Open Interest			Change		2021	2020	Change
	12M2021	12M2020	2020	12M2021 vs 12M2020	12M2021 vs 2020	Dec-2021	Dec-2020	MOM
SET50 Index Futures	365,177	306,796	306,796	19%	19%	365,177	306,796	19%
SET50 Index Options	47,401	26,380	26,380	80%	80%	47,401	26,380	80%
Stock Futures	3,221,487	1,783,284	1,783,284	81%	81%	3,221,487	1,783,284	81%
10-Baht Gold Futures	11,476	13,331	13,331	-14%	-14%	11,476	13,331	-14%
50-Baht Gold Futures	551	980	980	-44%	-44%	551	980	-44%
Gold Online Futures	18,392	18,739	18,739	-2%	-2%	18,392	18,739	-2%
Silver Online Futures	1,840	1,228	1,228	50%	50%	1,840	1,228	50%
Gold D Futures	4	0	0			4	0	
USD Futures	115,457	44,059	44,059	162%	162%	115,457	44,059	162%
Japanese Rubber Futures	145	47	47	209%	209%	145	47	209%
RSS3D Futures	0	150	150	-100%	-100%	0	150	-100%
Total Market Open Interest	3,781,930	2,194,994	2,194,994	72%	72%	3,781,930	2,194,994	72%

Broker Rank

Top10 Active Brokers			
Rank	Broker	Volume	%
1	KGI	2,922,619	12.37%
2	JPM	2,448,934	10.37%
3	PI	2,275,951	9.63%
4	KKPS	2,275,409	9.63%
5	YUANTA	1,277,337	5.41%
6	DAOLSEC	1,251,836	5.30%
7	BLS	1,127,535	4.77%
8	KINGSFORD	930,130	3.94%
9	MST	878,169	3.72%
10	FSS	878,043	3.72%

Investor Type

	Volume		
	Buy	Sell	Total
Local Investor	5,265,807	5,150,189	10,415,996
Foreign Investor	2,935,539	2,908,321	5,843,860
Local Institutions	3,609,590	3,752,426	7,362,016



No. of Account Open	11M2021	12M2021	change
Foreign Investor	2,438	2,461	0.94%
Local Institution	4,527	4,532	0.11%
Local Investors	260,664	262,193	0.59%
Total:	267,629	269,186	0.58%

Internet Trading Volume Ratio **18.46%**

Most Active Series

Series	Volume		Open Interest		Price		
	Contracts	%	Contracts	%	Dec-2021	Nov-2021	Change
S50Z22	2,575,531	65.82%	30,319	4.27%	981.80	928.80	5.71%
GOZ21	352,827	53.07%	3,458	0.49%	1,803.70	1,799.00	0.26%
USDZ21	192,429	55.48%	27,368	3.86%	33.56	33.65	-0.27%
GF10G22	54,454	40.81%	6,173	0.87%	28,570.00	28,790.00	-0.76%
SVFH22	3,305	63.72%	1,827	0.26%	22.92	23.17	-1.08%
GFZ21	1,702	46.66%	131	0.02%	28,730.00	28,760.00	-0.10%
JRFK22	392	45.96%	12	0.00%	235.20	246.90	-4.74%
GDH22	57	80.28%	4	0.00%	1,810.00		-100.00%