

Market Statistics Overview

Volume (Contracts)	Volume			Change		2022	2021	Change
	12M2021	12M2022	2021	12M2022 vs 12M2021	12M2022 vs 2021	Dec-2022	Dec-2021	MoM
SET50 Index Futures	47,620,961	54,748,061	47,620,961	15%	15%	4,864,913	3,912,966	24%
SET50 Index Options	1,742,858	2,139,216	1,742,858	23%	23%	176,783	181,329	-3%
Stock Futures	70,326,055	57,065,032	70,326,055	-19%	-19%	6,963,749	6,561,795	6%
10-Baht Gold Futures	1,570,204	1,637,005	1,570,204	4%	4%	109,683	133,421	-18%
50-Baht Gold Futures	35,975	34,283	35,975	-5%	-5%	2,547	3,648	-30%
Gold Online Futures	10,207,660	10,389,353	10,207,660	2%	2%	666,245	664,830	0%
Silver Online Futures	146,216	97,776	146,216	-33%	-33%	12,197	5,187	135%
Gold D Futures	1,626	1,766	1,626	9%	9%	12	71	-83%
EURUSD Futures		39,741		-100%	-100%	14,718		-100%
USD Futures	3,449,751	10,058,269	3,449,751	192%	192%	937,146	346,836	170%
USDJPY Futures		91,945		-100%	-100%	50,922		-100%
Japanese Rubber Futures	15,852	13,565	15,852	-14%	-14%	1,360	853	59%
RSS3D Futures	150		150	-100%	-100%			-100%
Total Market Volume	135,117,308	136,316,012	135,117,308	1%	1%	13,800,275	11,810,936	17%

Daily Average Volume (Contracts)	Daily Average Volume			Change		2022	2021	Change
	12M2021	12M2022	2021	12M2022 vs 12M2021	12M2022 vs 2021	Dec-2022	Dec-2021	MoM
SET50 Index Futures	197,597	227,170	197,597	15%	15%	243,246	195,648	24%
SET50 Index Options	7,232	8,876	7,232	23%	23%	8,839	9,066	-3%
Stock Futures	291,809	236,784	291,809	-19%	-19%	348,187	328,090	6%
10-Baht Gold Futures	6,515	6,793	6,515	4%	4%	5,484	6,671	-18%
50-Baht Gold Futures	149	142	149	-5%	-5%	127	182	-30%
Gold Online Futures	42,355	43,109	42,355	2%	2%	33,312	33,242	0%
Silver Online Futures	607	406	607	-33%	-33%	610	259	135%
Gold D Futures	7	7	7	9%	9%	1	4	-83%
EURUSD Futures		662		-100%	-100%	736		-100%
USD Futures	14,314	41,736	14,314	192%	192%	46,857	17,342	170%
USDJPY Futures		1,532		-100%	-100%	2,546		-100%
Japanese Rubber Futures	66	56	66	-14%	-14%	68	43	59%
RSS3D Futures	3		1	-100%	-100%			-100%
Total Market Volume	560,653	565,627	560,653	1%	1%	690,014	590,547	17%

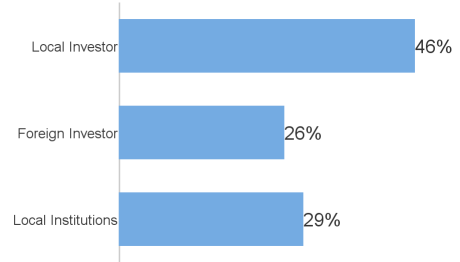
Open Interest (Contracts)	Open Interest			Change		2022	2021	Change
	12M2022	12M2021	2021	12M2022 vs 12M2021	12M2022 vs 2021	Dec-2022	Dec-2021	MOM
SET50 Index Futures	563,223	365,177	365,177	54%	54%	563,223	365,177	54%
SET50 Index Options	50,080	47,401	47,401	6%	6%	50,080	47,401	6%
Stock Futures	3,160,704	3,221,487	3,221,487	-2%	-2%	3,160,704	3,221,487	-2%
10-Baht Gold Futures	10,036	11,476	11,476	-13%	-13%	10,036	11,476	-13%
50-Baht Gold Futures	678	551	551	23%	23%	678	551	23%
Gold Online Futures	15,502	18,392	18,392	-16%	-16%	15,502	18,392	-16%
Silver Online Futures	2,343	1,840	1,840	27%	27%	2,343	1,840	27%
Gold D Futures	0	4	4	-100%	-100%	0	4	-100%
EURUSD Futures	347			-100%	-100%	347		-100%
USD Futures	179,188	115,457	115,457	55%	55%	179,188	115,457	55%
USDJPY Futures	1,511			-100%	-100%	1,511		-100%
Japanese Rubber Futures	240	145	145	66%	66%	240	145	66%
RSS3D Futures	0	0	0			0	0	
Total Market Open Interest	3,983,852	3,781,930	3,781,930	5%	5%	3,983,852	3,781,930	5%

Broker Rank

Top10 Active Brokers			
Rank	Broker	Volume	%
1	JPM	3,590,672	13.01%
2	PI	3,535,253	12.81%
3	KGI	2,867,174	10.39%
4	KKPS	2,131,514	7.72%
5	MST	1,747,345	6.33%
6	YUANTA	1,522,708	5.52%
7	BLS	1,102,577	3.99%
8	DAOLSEC	1,040,510	3.77%
9	FSS	930,244	3.37%
10	KS	792,850	2.87%

Investor Type

	Volume		
	Buy	Sell	Total
Local Investor	6,370,782	6,301,383	12,672,165
Foreign Investor	3,490,705	3,560,705	7,051,410
Local Institutions	3,938,788	3,938,187	7,876,975



No. of Account Open	11M2022	12M2022	change
Foreign Investor	2,846	2,867	0.74%
Local Institution	5,641	5,649	0.14%
Local Investors	280,156	281,953	0.64%
Total:	288,643	290,469	0.63%

Internet Trading Volume Ratio **21.49%**

Most Active Series

Series	Volume		Open Interest		Price		
	Contracts	%	Contracts	%	Dec-2022	Nov-2022	Change
S50Z23	2,847,190	58.52%	79,623	7.36%	998.60	995.00	0.36%
USDZ22	489,004	52.18%	37,128	3.43%	34.61	35.19	-1.65%
GOZ22	359,537	53.96%	9,170	0.85%	1,815.70	1,770.30	2.56%
GF10G23	55,747	50.83%	7,737	0.72%	29,800.00	29,560.00	0.81%
USDJPYZ22	37,493	73.63%	291	0.03%	133.34	138.00	-3.38%
EURUSDZ22	11,037	74.99%	426	0.04%	1.07	1.04	2.47%
SVFZ22	6,549	53.69%	278	0.03%	23.74	21.61	9.86%
GFG23	1,030	40.44%	476	0.04%	29,780.00	29,540.00	0.81%
JRFK23	822	60.44%	104	0.01%	218.80	214.80	1.86%
GDZ22	12	100.00%	0	0.00%	1,795.00	1,752.40	2.43%