

Market Statistics Overview

| Volume (Contracts) | Volume | | | Change | | 2023 | 2022 | Change |
|----------------------------|--------------------|--------------------|--------------------|--------------------|-----------------|------------------|-------------------|-------------|
| | 12M2023 | 12M2022 | 2022 | 12M2023 vs 12M2022 | 12M2023 vs 2022 | Dec-2023 | Dec-2022 | MoM |
| SET50 Index Futures | 62,142,760 | 54,748,061 | 54,748,061 | 14% | 14% | 4,470,529 | 4,864,913 | -8% |
| SET50 Index Options | 2,461,711 | 2,139,216 | 2,139,216 | 15% | 15% | 139,912 | 176,783 | -21% |
| Stock Futures | 42,299,081 | 57,065,032 | 57,065,032 | -26% | -26% | 2,608,686 | 6,963,749 | -63% |
| 10-Baht Gold Futures | 1,337,126 | 1,637,005 | 1,637,005 | -18% | -18% | 70,232 | 109,683 | -36% |
| 50-Baht Gold Futures | 20,512 | 34,283 | 34,283 | -40% | -40% | 883 | 2,547 | -65% |
| Gold Online Futures | 9,708,523 | 10,389,353 | 10,389,353 | -7% | -7% | 741,582 | 666,245 | 11% |
| Silver Online Futures | 80,048 | 97,776 | 97,776 | -18% | -18% | 5,645 | 12,197 | -54% |
| Gold D Futures | 2,078 | 1,766 | 1,766 | 18% | 18% | 1,414 | 12 | 11,683% |
| EURUSD Futures | 218,100 | 39,741 | 39,741 | 449% | 449% | 9,976 | 14,718 | -32% |
| USD Futures | 10,376,736 | 10,058,269 | 10,058,269 | 3% | 3% | 671,717 | 937,146 | -28% |
| USDJPY Futures | 836,804 | 91,945 | 91,945 | 810% | 810% | 83,168 | 50,922 | 63% |
| Japanese Rubber Futures | 7,762 | 13,565 | 13,565 | -43% | -43% | 689 | 1,360 | -49% |
| Total Market Volume | 129,491,241 | 136,316,012 | 136,316,012 | -5% | -5% | 8,804,433 | 13,800,275 | -36% |

| Daily Average Volume (Contracts) | Daily Average Volume | | | Change | | 2023 | 2022 | Change |
|----------------------------------|----------------------|----------------|----------------|--------------------|-----------------|----------------|----------------|-------------|
| | 12M2023 | 12M2022 | 2022 | 12M2023 vs 12M2022 | 12M2023 vs 2022 | Dec-2023 | Dec-2022 | MoM |
| SET50 Index Futures | 255,732 | 227,170 | 227,170 | 13% | 13% | 248,363 | 243,246 | 2% |
| SET50 Index Options | 10,130 | 8,876 | 8,876 | 14% | 14% | 7,773 | 8,839 | -12% |
| Stock Futures | 174,070 | 236,784 | 236,784 | -26% | -26% | 144,927 | 348,187 | -58% |
| 10-Baht Gold Futures | 5,503 | 6,793 | 6,793 | -19% | -19% | 3,902 | 5,484 | -29% |
| 50-Baht Gold Futures | 84 | 142 | 142 | -41% | -41% | 49 | 127 | -61% |
| Gold Online Futures | 39,953 | 43,109 | 43,109 | -7% | -7% | 41,199 | 33,312 | 24% |
| Silver Online Futures | 329 | 406 | 406 | -19% | -19% | 314 | 610 | -49% |
| Gold D Futures | 9 | 7 | 7 | 17% | 17% | 79 | 1 | 12,993% |
| EURUSD Futures | 898 | 662 | 165 | 36% | 444% | 554 | 736 | -25% |
| USD Futures | 42,703 | 41,736 | 41,736 | 2% | 2% | 37,318 | 46,857 | -20% |
| USDJPY Futures | 3,444 | 1,532 | 382 | 125% | 803% | 4,620 | 2,546 | 81% |
| Japanese Rubber Futures | 32 | 56 | 56 | -43% | -43% | 38 | 68 | -44% |
| Total Market Volume | 532,886 | 565,627 | 565,627 | -6% | -6% | 489,135 | 690,014 | -36% |

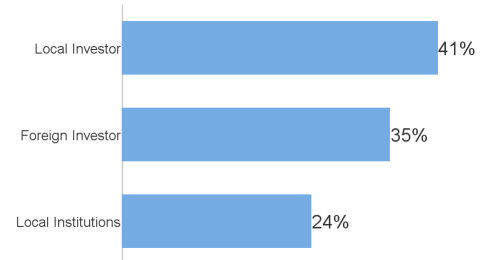
| Open Interest (Contracts) | Open Interest | | | Change | | 2023 | 2022 | Change |
|-----------------------------------|------------------|------------------|------------------|--------------------|-----------------|------------------|------------------|-------------|
| | 12M2023 | 12M2022 | 2022 | 12M2023 vs 12M2022 | 12M2023 vs 2022 | Dec-2023 | Dec-2022 | MOM |
| SET50 Index Futures | 549,607 | 563,223 | 563,223 | -2% | -2% | 549,607 | 563,223 | -2% |
| SET50 Index Options | 31,985 | 50,080 | 50,080 | -36% | -36% | 31,985 | 50,080 | -36% |
| Stock Futures | 1,920,735 | 3,160,704 | 3,160,704 | -39% | -39% | 1,920,735 | 3,160,704 | -39% |
| 10-Baht Gold Futures | 14,777 | 10,036 | 10,036 | 47% | 47% | 14,777 | 10,036 | 47% |
| 50-Baht Gold Futures | 285 | 678 | 678 | -58% | -58% | 285 | 678 | -58% |
| Gold Online Futures | 44,487 | 15,502 | 15,502 | 187% | 187% | 44,487 | 15,502 | 187% |
| Silver Online Futures | 1,905 | 2,343 | 2,343 | -19% | -19% | 1,905 | 2,343 | -19% |
| Gold D Futures | 2 | 0 | 0 | | | 2 | 0 | |
| EURUSD Futures | 753 | 347 | 347 | 117% | 117% | 753 | 347 | 117% |
| USD Futures | 111,469 | 179,188 | 179,188 | -38% | -38% | 111,469 | 179,188 | -38% |
| USDJPY Futures | 6,841 | 1,511 | 1,511 | 353% | 353% | 6,841 | 1,511 | 353% |
| Japanese Rubber Futures | 259 | 240 | 240 | 8% | 8% | 259 | 240 | 8% |
| Total Market Open Interest | 2,683,105 | 3,983,852 | 3,983,852 | -33% | -33% | 2,683,105 | 3,983,852 | -33% |

Broker Rank

| Top10 Active Brokers | | | |
|----------------------|-----------|-----------|--------|
| Rank | Broker | Volume | % |
| 1 | KGI | 2,561,438 | 14.55% |
| 2 | JPM | 2,463,157 | 13.99% |
| 3 | PI | 1,819,441 | 10.33% |
| 4 | KKPS | 1,301,363 | 7.39% |
| 5 | BLS | 1,281,841 | 7.28% |
| 6 | MST | 932,457 | 5.30% |
| 7 | YUANTA | 701,883 | 3.99% |
| 8 | CAF | 625,688 | 3.55% |
| 9 | KINGSFORD | 519,830 | 2.95% |
| 10 | KTX | 447,521 | 2.54% |

Investor Type

| | Volume | | |
|--------------------|-----------|-----------|-----------|
| | Buy | Sell | Total |
| Local Investor | 3,573,580 | 3,622,549 | 7,196,129 |
| Foreign Investor | 3,074,959 | 3,030,801 | 6,105,760 |
| Local Institutions | 2,155,894 | 2,151,083 | 4,306,977 |



| No. of Account Open | 11M2023 | 12M2023 | change |
|---------------------|----------------|----------------|--------------|
| Foreign Investor | 2,936 | 2,937 | 0.03% |
| Local Institution | 5,557 | 5,539 | -0.32% |
| Local Investors | 308,130 | 309,810 | 0.55% |
| Total: | 316,623 | 318,286 | 0.53% |

Internet Trading Volume Ratio **27.10%**

Most Active Series

| Series | Volume | | Open Interest | | Price | | |
|-----------|-----------|--------|---------------|-------|-----------|-----------|----------|
| | Contracts | % | Contracts | % | Dec-2023 | Nov-2023 | Change |
| S50Z24 | 2,826,086 | 63.22% | 90,908 | 8.83% | 869.10 | 851.50 | 2.07% |
| GOZ23 | 408,178 | 55.04% | 8,914 | 0.87% | 2,069.00 | 2,049.00 | 0.98% |
| USDZ23 | 320,019 | 47.64% | 40,083 | 3.89% | 34.47 | 35.07 | -1.71% |
| USDJPYZ23 | 48,089 | 57.82% | 3,876 | 0.38% | 142.56 | 146.58 | -2.74% |
| GF10G24 | 39,157 | 55.75% | 11,503 | 1.12% | 33,830.00 | 34,290.00 | -1.34% |
| EURUSDZ23 | 7,376 | 73.94% | 500 | 0.05% | 1.10 | 1.10 | 0.81% |
| SVFH24 | 3,390 | 60.05% | 1,730 | 0.17% | 24.78 | 25.80 | -3.95% |
| GDH24 | 805 | 56.93% | 2 | 0.00% | 2,103.70 | | -100.00% |
| JRFK24 | 394 | 57.18% | 116 | 0.01% | 250.00 | 262.00 | -4.58% |
| GFG24 | 379 | 42.92% | 152 | 0.01% | 33,900.00 | 34,370.00 | -1.37% |