

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Dec-22	06-Dec-22	Change	07-Dec-22	(+/-)	06-Dec-22	(+/-)	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22
S50Z22	Dec 2022	980.90	984.40	-3.5 -0.36 %	408,657	-1.26 %	413,866	-1.75 %	421,240	-1.75 %	428,727	-2.73 %	440,778
S50F23	Jan 2023	979.20	985.00	-5.8 -0.59 %	221	7.28 %	206	8.99 %	189	42.11 %	133	18.75 %	112
S50G23	Feb 2023	981.00	983.00	-2 -0.2 %	67	0.00 %	67	3.08 %	65	3.17 %	63	200.00 %	1
S50H23	Mar 2023	975.30	978.90	-3.6 -0.37 %	78,827	3.85 %	75,904	3.36 %	73,435	2.55 %	71,606	1.48 %	70,565
S50M23	Jun 2023	973.00	976.00	-3 -0.31 %	22,494	2.91 %	21,857	7.03 %	20,421	3.90 %	19,655	3.12 %	19,060
S50U23	Sep 2023	967.00	970.20	-3.2 -0.33 %	11,841	2.29 %	11,576	3.87 %	11,145	1.58 %	10,972	0.28 %	10,941

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Dec-22	06-Dec-22	Change	07-Dec-22	(+/-)	06-Dec-22	(+/-)	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22
SIRIH23	Mar 2023	52,183	1.65	1.60	0.05 3.12%	132,159	-9.46 %	145,965	-0.70 %	146,995	3.92 %	141,453	-10.47 %	158,001
BCPGH23	Mar 2023	16,096	10.16	10.15	0.01 0.10%	19,046	545.63 %	2,950	12.64 %	2,619	4.14 %	2,515	8.83 %	2,311
SIRIZ22	Dec 2022	14,923	1.71	1.65	0.06 3.64%	18,997	-16.21 %	22,673	-72.98 %	83,904	0.54 %	83,450	6.71 %	78,205
BCPGZ22	Dec 2022	14,528	10.20	10.19	0.01 0.10%	10,755	-57.46 %	25,281	-3.07 %	26,081	4.40 %	24,982	0.00 %	24,983
BEMH23	Mar 2023	11,518	9.48	9.33	0.15 1.61%	9,832	-33.65 %	14,818	50.94 %	9,817	5.37 %	9,317	12.37 %	8,291
BANPUZ22	Dec 2022	10,512	13.35	13.44	-0.09 -0.67%	43,937	-19.06 %	54,286	-0.12 %	54,353	4.16 %	52,183	-8.06 %	56,758
SIRIU23	Sep 2023	10,500	1.68	1.63	0.05 3.07%	2,014	-83.91 %	12,514	-71.24 %	43,514	11.53 %	39,014	105.17 %	19,015
SIRIM23	Jun 2023	10,038	1.68	1.63	0.05 3.07%	102,260	10.86 %	92,239	-8.90 %	101,255	-19.10 %	125,157	-4.36 %	130,856
BLANDH23	Mar 2023	9,389	1.09	1.09	0.00 0.00%	31,920	35.18 %	23,613	90.66 %	12,385	4.58 %	11,843	-2.52 %	12,149
JASZ22	Dec 2022	8,004	2.34	2.34	0.00 0.00%	114,853	-6.51 %	122,852	-1.60 %	124,852	0.00 %	124,849	0.40 %	124,349

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Dec-22	(+/-)	06-Dec-22	(+/-)	02-Dec-22	(+/-)	01-Dec-22	(+/-)	30-Nov-22	07-Dec-22	06-Dec-22	Change
BLANDZ22	Dec 2022	705	188,004	-0.20 %	188,377	-1.58 %	191,410	0.37 %	190,695	0.09 %	190,517	1.08	1.08	0 0 %
GUNKULZ22	Dec 2022	1,997	181,366	0.73 %	180,045	-5.48 %	190,483	0.02 %	190,445	-2.11 %	194,559	5.50	5.58	-0.08 -1.4 %
SIRIH23	Mar 2023	52,183	132,159	-9.46 %	145,965	-0.70 %	146,995	3.92 %	141,453	-10.47 %	158,001	1.65	1.60	0.05 3.12 %
JASH23	Mar 2023	1,520	128,150	-0.37 %	128,630	-0.39 %	129,130	0.78 %	128,130	0.79 %	127,130	2.32	2.35	-0.03 -1.3 %
JASZ22	Dec 2022	8,004	114,853	-6.51 %	122,852	-1.60 %	124,852	0.00 %	124,849	0.40 %	124,349	2.34	2.34	0 0 %
BLANDM23	Jun 2023	5,000	105,064	5.00 %	100,064	0.00 %	100,062	5.82 %	94,557	34.02 %	70,556	1.07	1.07	0 0 %
SIRIM23	Jun 2023	10,038	102,260	10.86 %	92,239	-8.90 %	101,255	-19.10 %	125,157	-4.36 %	130,856	1.68	1.63	0.05 3.07 %
GUNKULH23	Mar 2023	1,615	71,445	0.15 %	71,338	4.88 %	68,020	7.10 %	63,510	4.96 %	60,510	5.43	5.57	-0.1 -2.5 %
TRUEZ22	Dec 2022	43	71,327	0.00 %	71,325	0.70 %	70,827	0.00 %	70,830	-6.60 %	75,832	4.58	4.62	-0.04 -0.9 %
BANPUZ22	Dec 2022	10,512	43,937	-19.06 %	54,286	-0.12 %	54,353	4.16 %	52,183	-8.06 %	56,758	13.35	13.44	-0.09 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.70	0.06	3.66
BEM	9.45	0.25	2.72
TTCL	4.60	0.12	2.68
STPI	4.04	0.08	2.02
AP	10.80	0.20	1.89
CPALL	64.75	1.00	1.57
PSL	15.10	0.20	1.34
M	57.00	0.75	1.33
KEX	18.50	0.20	1.09
STA	18.70	0.20	1.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	694.00	-46.00	-6.22
RS	15.90	-0.80	-4.79
BA	13.00	-0.60	-4.41
THCOM	12.90	-0.50	-3.73
TPIPL	1.79	-0.06	-3.24
TOP	54.25	-1.50	-2.69
ERW	4.44	-0.12	-2.63
PTTEP	176.00	-4.50	-2.49
ESSO	12.00	-0.30	-2.44
DTAC	41.75	-1.00	-2.34

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2022	61,783	82,348	-20,565	35,689	36,621	-932	115,708	94,211	21,497	213,180	522,107

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2022	11,862	12,802	-940	4,316	3,748	568	13,770	13,398	372	29,948	44,452

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2022	151	71	80	11,827	10,096	1,731	20,961	22,772	-1,811	32,939	188,893