

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Dec-22	08-Dec-22	Change	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	(+/-)	06-Dec-22	(+/-)	02-Dec-22
S50Z22	Dec 2022	981.20	976.50	4.7 0.48 %	395,689	-2.13 %	404,313	-1.06 %	408,657	-1.26 %	413,866	-1.75 %	421,240
S50F23	Jan 2023	981.00	977.00	4 0.41 %	227	2.71 %	221	0.00 %	221	7.28 %	206	8.99 %	189
S50G23	Feb 2023	982.50	976.30	6.2 0.64 %	80	11.11 %	72	7.46 %	67	0.00 %	67	3.08 %	65
S50H23	Mar 2023	975.00	970.40	4.6 0.47 %	93,981	8.29 %	86,783	10.09 %	78,827	3.85 %	75,904	3.36 %	73,435
S50M23	Jun 2023	973.00	968.40	4.6 0.48 %	23,935	0.11 %	23,908	6.29 %	22,494	2.91 %	21,857	7.03 %	20,421
S50U23	Sep 2023	967.10	963.10	4 0.42 %	12,429	-0.42 %	12,481	5.40 %	11,841	2.29 %	11,576	3.87 %	11,145

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Dec-22	08-Dec-22	Change	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	(+/-)	06-Dec-22	(+/-)	02-Dec-22
SIRIH23	Mar 2023	35,819	1.68	1.66	0.02 1.20 %	172,933	18.22 %	146,278	10.68 %	132,159	-9.46 %	145,965	-0.70 %	146,995
SIRIU23	Sep 2023	16,002	1.73	1.72	0.01 0.58 %	41,015	63.97 %	25,014	142.01 %	2,014	-83.91 %	12,514	-71.24 %	43,514
BLANDH23	Mar 2023	11,205	1.06	1.09	-0.03 -2.75 %	39,942	10.41 %	36,175	13.33 %	31,920	35.18 %	23,613	90.66 %	12,385
SIRIM23	Jun 2023	10,512	1.70	1.69	0.01 0.59 %	78,759	12.09 %	70,262	-31.29 %	102,260	10.86 %	92,239	-8.90 %	101,255
THCOMH23	Mar 2023	6,265	12.80	13.30	-0.50 -3.76 %	10,273	53.28 %	6,702	8.06 %	6,202	-8.57 %	6,783	0.18 %	6,771
BDMSU23	Sep 2023	6,000	28.22	28.17	0.05 0.18 %	202	-93.49 %	3,102	135.64 %	202	0.00 %	202	0.00 %	202
BANPUZ22	Dec 2022	5,632	13.64	13.23	0.41 3.10 %	38,493	-12.45 %	43,968	0.07 %	43,937	-19.06 %	54,286	-0.12 %	54,353
QHM23	Jun 2023	5,600	2.24	2.29	-0.05 -2.18 %	18,570	-19.16 %	22,970	0.00 %	22,969	2.68 %	22,369	-4.63 %	23,455
SIRIZ22	Dec 2022	5,188	1.74	1.75	-0.01 -0.57 %	21,310	8.06 %	19,720	3.81 %	18,997	-16.21 %	22,673	-72.98 %	83,904
WHAH23	Mar 2023	3,052	3.86	3.87	-0.01 -0.26 %	44,707	7.29 %	41,671	6.42 %	39,156	6.91 %	36,624	83.10 %	20,002

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	(+/-)	06-Dec-22	(+/-)	02-Dec-22	09-Dec-22	08-Dec-22	Change
BLANDZ22	Dec 2022	1,574	188,800	0.37 %	188,105	0.05 %	188,004	-0.20 %	188,377	-1.58 %	191,410	1.05	1.07	-0.02 -1.9 %
GUNKULZ22	Dec 2022	560	180,916	-0.25 %	181,364	0.00 %	181,366	0.73 %	180,045	-5.48 %	190,483	5.52	5.51	0.01 0.18 %
SIRIH23	Mar 2023	35,819	172,933	18.22 %	146,278	10.68 %	132,159	-9.46 %	145,965	-0.70 %	146,995	1.68	1.66	0.02 1.2 %
JASH23	Mar 2023	0	129,150	0.00 %	129,150	0.78 %	128,150	-0.37 %	128,630	-0.39 %	129,130	2.34	2.34	0 0 %
JASZ22	Dec 2022	7	114,852	0.00 %	114,851	0.00 %	114,853	-6.51 %	122,852	-1.60 %	124,852	2.33	2.33	0 0 %
BLANDM23	Jun 2023	11	105,082	0.01 %	105,071	0.01 %	105,064	5.00 %	100,064	0.00 %	100,062	1.04	1.06	-0.02 -1.9 %
SIRIM23	Jun 2023	10,512	78,759	12.09 %	70,262	-31.29 %	102,260	10.86 %	92,239	-8.90 %	101,255	1.70	1.69	0.01 0.59 %
GUNKULH23	Mar 2023	1,009	75,948	1.34 %	74,946	4.90 %	71,445	0.15 %	71,338	4.88 %	68,020	5.47	5.51	-0.04 -0.7 %
TRUEZ22	Dec 2022	3	71,323	0.00 %	71,325	0.00 %	71,327	0.00 %	71,325	0.70 %	70,827	4.60	4.60	0 0 %
WHAH23	Mar 2023	3,052	44,707	7.29 %	41,671	6.42 %	39,156	6.91 %	36,624	83.10 %	20,002	3.86	3.87	-0.01 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	10.90	0.50	4.81
TQM	39.75	1.50	3.92
HANA	54.00	2.00	3.85
OSP	28.75	1.00	3.60
STPI	4.34	0.12	2.84
SCGP	57.75	1.50	2.67
DELTA	700.00	18.00	2.64
MAJOR	19.60	0.50	2.62
BANPU	13.60	0.30	2.26
SAWAD	49.75	1.00	2.05
KCE	49.75	1.00	2.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.50	-1.00	-7.41
BLAND	1.04	-0.03	-2.80
MBK	17.60	-0.50	-2.76
ICHI	11.80	-0.30	-2.48
DTAC	41.50	-1.00	-2.35
ITD	1.89	-0.03	-1.56
WHA	3.82	-0.06	-1.55
HMPRO	14.40	-0.20	-1.37
AAV	3.04	-0.04	-1.30
BAM	15.70	-0.20	-1.26

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
09/12/2022	80,104	71,966	8,138	27,858	30,408	-2,550	89,933	95,521	-5,588	197,895	526,341

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2022	15,062	12,837	2,225	2,400	2,050	350	13,818	16,393	-2,575	31,280	46,249

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2022	180	0	180	2,750	14,349	-11,599	23,386	11,967	11,419	26,316	199,592