

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Dec-22	09-Dec-22	Change	13-Dec-22	(+/-)	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	(+/-)	06-Dec-22
S50Z22	Dec 2022	981.30	981.20	0.1 0.01 %	398,777	0.78 %	395,689	-2.13 %	404,313	-1.06 %	408,657	-1.26 %	413,866
S50F23	Jan 2023	980.50	981.00	-0.5 -0.05 %	234	3.08 %	227	2.71 %	221	0.00 %	221	7.28 %	206
S50G23	Feb 2023	980.80	982.50	-1.7 -0.17 %	82	2.50 %	80	11.11 %	72	7.46 %	67	0.00 %	67
S50H23	Mar 2023	974.70	975.00	-0.3 -0.03 %	98,498	4.81 %	93,981	8.29 %	86,783	10.09 %	78,827	3.85 %	75,904
S50M23	Jun 2023	972.70	973.00	-0.3 -0.03 %	24,421	2.03 %	23,935	0.11 %	23,908	6.29 %	22,494	2.91 %	21,857
S50U23	Sep 2023	966.60	967.10	-0.5 -0.05 %	12,564	1.09 %	12,429	-0.42 %	12,481	5.40 %	11,841	2.29 %	11,576

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Dec-22	09-Dec-22	Change	13-Dec-22	(+/-)	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	(+/-)	06-Dec-22
BLANDH23	Mar 2023	31,011	1.08	1.06	0.02 1.89 %	70,953	77.64 %	39,942	10.41 %	36,175	13.33 %	31,920	35.18 %	23,613
BLANDZ22	Dec 2022	31,006	1.06	1.05	0.01 0.95 %	157,804	-16.42 %	188,800	0.37 %	188,105	0.05 %	188,004	-0.20 %	188,377
SIRIH23	Mar 2023	28,770	1.75	1.68	0.07 4.17 %	186,995	8.13 %	172,933	18.22 %	146,278	10.68 %	132,159	-9.46 %	145,965
SIRIM23	Jun 2023	21,899	1.73	1.70	0.03 1.76 %	67,880	-13.81 %	78,759	12.09 %	70,262	-31.29 %	102,260	10.86 %	92,239
TPIPLH23	Mar 2023	19,050	1.73	1.79	-0.06 -3.35 %	23,177	458.62 %	4,149	0.00 %	4,149	0.02 %	4,148	0.07 %	4,145
TPIPLZ22	Dec 2022	18,589	1.76	1.81	-0.05 -2.76 %	5,457	-77.24 %	23,973	0.00 %	23,973	2.13 %	23,473	4.48 %	22,467
SH23	Mar 2023	13,000	1.84	1.84	0.00 0.00 %	16,760	345.74 %	3,760	0.00 %	3,760	0.00 %	3,760	0.00 %	3,760
SZ22	Dec 2022	13,000	1.83	1.83	0.00 0.00 %	11,424	-53.23 %	24,424	0.00 %	24,424	0.00 %	24,423	0.00 %	24,423
CKPZ22	Dec 2022	10,653	4.74	4.78	-0.04 -0.84 %	10,980	-46.73 %	20,612	0.13 %	20,585	0.00 %	20,585	5.69 %	19,477
GUNKULH23	Mar 2023	9,459	5.41	5.47	-0.06 -1.10 %	70,613	-7.02 %	75,948	1.34 %	74,946	4.90 %	71,445	0.15 %	71,338

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*13-Dec-22	(+/-)	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	(+/-)	06-Dec-22	13-Dec-22	09-Dec-22	Change
SIRIH23	Mar 2023	28,770	186,995	8.13 %	172,933	18.22 %	146,278	10.68 %	132,159	-9.46 %	145,965	1.75	1.68	0.07 4.17 %
GUNKULZ22	Dec 2022	757	180,160	-0.42 %	180,916	-0.25 %	181,364	0.00 %	181,366	0.73 %	180,045	5.44	5.52	-0.08 -1.5 %
BLANDZ22	Dec 2022	31,006	157,804	-16.42 %	188,800	0.37 %	188,105	0.05 %	188,004	-0.20 %	188,377	1.06	1.05	0.01 0.95 %
JASH23	Mar 2023	501	129,651	0.39 %	129,150	0.00 %	129,150	0.78 %	128,150	-0.37 %	128,630	2.34	2.34	0 0 %
JASZ22	Dec 2022	52	114,843	-0.01 %	114,852	0.00 %	114,851	0.00 %	114,853	-6.51 %	122,852	2.33	2.33	0 0 %
BLANDM23	Jun 2023	1	105,083	0.00 %	105,082	0.01 %	105,071	0.01 %	105,064	5.00 %	100,064	1.05	1.04	0.01 0.96 %
TRUEZ22	Dec 2022	869	71,836	0.72 %	71,323	0.00 %	71,325	0.00 %	71,327	0.00 %	71,325	4.74	4.60	0.14 3.04 %
BLANDH23	Mar 2023	31,011	70,953	77.64 %	39,942	10.41 %	36,175	13.33 %	31,920	35.18 %	23,613	1.08	1.06	0.02 1.89 %
GUNKULH23	Mar 2023	9,459	70,613	-7.02 %	75,948	1.34 %	74,946	4.90 %	71,445	0.15 %	71,338	5.41	5.47	-0.06 -1.1 %
SIRIM23	Jun 2023	21,899	67,880	-13.81 %	78,759	12.09 %	70,262	-31.29 %	102,260	10.86 %	92,239	1.73	1.70	0.03 1.76 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	43.00	1.50	3.61
SPALI	25.25	0.85	3.48
SIRI	1.81	0.05	2.84
HMPRO	14.80	0.40	2.78
PRM	7.40	0.20	2.78
VGI	4.50	0.12	2.74
BLA	29.75	0.75	2.59
TRUE	4.70	0.10	2.17
PTTEP	175.00	3.50	2.04
BLAND	1.06	0.02	1.92

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTW	8.75	-0.25	-2.78
TPIPL	1.76	-0.05	-2.76
MTC	38.00	-1.00	-2.56
BJC	34.00	-0.75	-2.16
SAWAD	48.75	-1.00	-2.01
BH	206.00	-4.00	-1.90
HANA	53.00	-1.00	-1.85
JMT	68.75	-1.25	-1.79
JAS	2.28	-0.04	-1.72
THANI	4.26	-0.06	-1.39

## 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
13/12/2022	60,637	70,836	-10,199	25,600	24,934	666	79,553	70,020	9,533	165,790	534,576

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/12/2022	19,658	19,553	105	3,124	4,286	-1,162	20,955	19,898	1,057	43,737	43,055

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/12/2022	71	124	-53	14,533	11,519	3,014	24,837	27,798	-2,961	39,441	201,845