

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Dec-22	13-Dec-22	Change	14-Dec-22	(+/-)	13-Dec-22	(+/-)	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22
S50Z22	Dec 2022	986.50	981.30	5.2 0.53 %	402,172	0.85 %	398,777	0.78 %	395,689	-2.13 %	404,313	-1.06 %	408,657
S50F23	Jan 2023	985.30	980.50	4.8 0.49 %	236	0.85 %	234	3.08 %	227	2.71 %	221	0.00 %	221
S50G23	Feb 2023	984.20	980.80	3.4 0.35 %	89	8.54 %	82	2.50 %	80	11.11 %	72	7.46 %	67
S50H23	Mar 2023	978.80	974.70	4.1 0.42 %	106,297	7.92 %	98,498	4.81 %	93,981	8.29 %	86,783	10.09 %	78,827
S50M23	Jun 2023	976.50	972.70	3.8 0.39 %	23,475	-3.87 %	24,421	2.03 %	23,935	0.11 %	23,908	6.29 %	22,494
S50U23	Sep 2023	970.70	966.60	4.1 0.42 %	12,710	1.16 %	12,564	1.09 %	12,429	-0.42 %	12,481	5.40 %	11,841

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Dec-22	13-Dec-22	Change	14-Dec-22	(+/-)	13-Dec-22	(+/-)	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22
GUNKULZ22	Dec 2022	42,671	5.50	5.44	0.06 1.10 %	137,707	-23.56 %	180,160	-0.42 %	180,916	-0.25 %	181,364	0.00 %	181,366
GUNKULH23	Mar 2023	41,181	5.45	5.41	0.04 0.74 %	110,583	56.60 %	70,613	-7.02 %	75,948	1.34 %	74,946	4.90 %	71,445
WHAU23	Sep 2023	26,000	3.91	3.93	-0.02 -0.51 %	19,016	-40.60 %	32,016	0.00 %	32,015	0.00 %	32,014	0.00 %	32,014
SIRIM23	Jun 2023	19,503	1.76	1.73	0.03 1.73 %	55,381	-18.41 %	67,880	-13.81 %	78,759	12.09 %	70,262	-31.29 %	102,260
SIRIH23	Mar 2023	18,817	1.73	1.75	-0.02 -1.14 %	183,739	-1.74 %	186,995	8.13 %	172,933	18.22 %	146,278	10.68 %	132,159
WHAH23	Mar 2023	14,094	3.93	3.84	0.09 2.34 %	30,758	-21.60 %	39,230	-12.25 %	44,707	7.29 %	41,671	6.42 %	39,156
SIRIU23	Sep 2023	12,003	1.75	1.78	-0.03 -1.69 %	37,038	-24.47 %	49,035	19.55 %	41,015	63.97 %	25,014	142.01 %	2,014
BCPGH23	Mar 2023	11,576	10.20	10.06	0.14 1.39 %	30,659	22.72 %	24,983	9.61 %	22,792	6.09 %	21,484	12.80 %	19,046
RSZ22	Dec 2022	10,350	16.00	16.30	-0.30 -1.84 %	8,511	-54.88 %	18,861	-0.53 %	18,961	0.00 %	18,961	0.00 %	18,961
RSU23	Sep 2023	10,350	15.91	16.21	-0.30 -1.85 %	19,651	111.28 %	9,301	0.00 %	9,301	0.00 %	9,301	2.20 %	9,101

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*14-Dec-22	(+/-)	13-Dec-22	(+/-)	09-Dec-22	(+/-)	08-Dec-22	(+/-)	07-Dec-22	14-Dec-22	13-Dec-22	Change
SIRIH23	Mar 2023	18,817	183,739	-1.74 %	186,995	8.13 %	172,933	18.22 %	146,278	10.68 %	132,159	1.73	1.75	-0.02 -1.1 %
BLANDZ22	Dec 2022	650	157,306	-0.32 %	157,804	-16.42 %	188,800	0.37 %	188,105	0.05 %	188,004	1.07	1.06	0.01 0.94 %
GUNKULZ22	Dec 2022	42,671	137,707	-23.56 %	180,160	-0.42 %	180,916	-0.25 %	181,364	0.00 %	181,366	5.50	5.44	0.06 1.1 %
JASH23	Mar 2023	8,033	137,684	6.20 %	129,651	0.39 %	129,150	0.00 %	129,150	0.78 %	128,150	2.33	2.34	-0.01 -0.4 %
GUNKULH23	Mar 2023	41,181	110,583	56.60 %	70,613	-7.02 %	75,948	1.34 %	74,946	4.90 %	71,445	5.45	5.41	0.04 0.74 %
JASZ22	Dec 2022	8,035	106,873	-6.94 %	114,843	-0.01 %	114,852	0.00 %	114,851	0.00 %	114,853	2.32	2.33	-0.01 -0.4 %
BLANDM23	Jun 2023	0	105,083	0.00 %	105,083	0.00 %	105,082	0.01 %	105,071	0.01 %	105,064	1.06	1.05	0.01 0.95 %
BLANDH23	Mar 2023	1,405	72,358	1.98 %	70,953	77.64 %	39,942	10.41 %	36,175	13.33 %	31,920	1.08	1.08	0 0 %
TRUEZ22	Dec 2022	535	71,325	-0.71 %	71,836	0.72 %	71,323	0.00 %	71,325	0.00 %	71,327	4.68	4.74	-0.06 -1.3 %
SIRIM23	Jun 2023	19,503	55,381	-18.41 %	67,880	-13.81 %	78,759	12.09 %	70,262	-31.29 %	102,260	1.76	1.73	0.03 1.73 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	13.30	0.70	5.56
TPIPL	1.84	0.08	4.55
AMATA	20.80	0.80	4.00
KEX	19.90	0.70	3.65
BJC	35.00	1.00	2.94
AP	11.20	0.30	2.75
MTC	39.00	1.00	2.63
SAWAD	50.00	1.25	2.56
BH	211.00	5.00	2.43
VGI	4.60	0.10	2.22

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	9.50	-0.25	-2.56
SIRI	1.77	-0.04	-2.21
RS	16.00	-0.30	-1.84
PLANB	7.95	-0.10	-1.24
KBANK	142.00	-1.50	-1.05
WHAUP	3.98	-0.04	-1.00
SPALI	25.00	-0.25	-0.99
PTT	31.75	-0.25	-0.78
GFPT	13.00	-0.10	-0.76
BBL	143.50	-1.00	-0.69

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
14/12/2022	83,343	71,374	11,969	37,761	40,605	-2,844	87,126	96,251	-9,125	208,230	544,979

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/12/2022	32,155	29,572	2,583	4,038	3,282	756	25,936	29,275	-3,339	62,129	42,242

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/12/2022	43	164	-121	20,020	14,855	5,165	26,809	31,853	-5,044	46,872	201,633