

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|--------|-----------|---------|-----------|
| | | 15-Dec-22 | 14-Dec-22 | Change | 15-Dec-22 | (+/-) | 14-Dec-22 | (+/-) | 13-Dec-22 | (+/-) | 09-Dec-22 | (+/-) | 08-Dec-22 |
| S50Z22 | Dec 2022 | 977.90 | 986.50 | -8.6 -0.87 % | 398,797 | -0.84 % | 402,172 | 0.85 % | 398,777 | 0.78 % | 395,689 | -2.13 % | 404,313 |
| S50F23 | Jan 2023 | 977.20 | 985.30 | -8.1 -0.82 % | 257 | 8.90 % | 236 | 0.85 % | 234 | 3.08 % | 227 | 2.71 % | 221 |
| S50G23 | Feb 2023 | 976.50 | 984.20 | -7.7 -0.78 % | 89 | 0.00 % | 89 | 8.54 % | 82 | 2.50 % | 80 | 11.11 % | 72 |
| S50H23 | Mar 2023 | 970.40 | 978.80 | -8.4 -0.86 % | 113,793 | 7.05 % | 106,297 | 7.92 % | 98,498 | 4.81 % | 93,981 | 8.29 % | 86,783 |
| S50M23 | Jun 2023 | 968.90 | 976.50 | -7.6 -0.78 % | 25,575 | 8.95 % | 23,475 | -3.87 % | 24,421 | 2.03 % | 23,935 | 0.11 % | 23,908 |
| S50U23 | Sep 2023 | 963.80 | 970.70 | -6.9 -0.71 % | 13,093 | 3.01 % | 12,710 | 1.16 % | 12,564 | 1.09 % | 12,429 | -0.42 % | 12,481 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | | 15-Dec-22 | 14-Dec-22 | Change | 15-Dec-22 | (+/-) | 14-Dec-22 | (+/-) | 13-Dec-22 | (+/-) | 09-Dec-22 | (+/-) | 08-Dec-22 |
| SIRIH23 | Mar 2023 | 66,930 | 1.68 | 1.73 | -0.05 -2.89 % | 152,429 | -17.04 % | 183,739 | -1.74 % | 186,995 | 8.13 % | 172,933 | 18.22 % | 146,278 |
| GUNKULH23 | Mar 2023 | 22,365 | 5.14 | 5.45 | -0.31 -5.69 % | 128,333 | 16.05 % | 110,583 | 56.60 % | 70,613 | -7.02 % | 75,948 | 1.34 % | 74,946 |
| GUNKULZ22 | Dec 2022 | 20,827 | 5.10 | 5.50 | -0.40 -7.27 % | 117,032 | -15.01 % | 137,707 | -23.56 % | 180,160 | -0.42 % | 180,916 | -0.25 % | 181,364 |
| SIRIU23 | Sep 2023 | 10,000 | 1.72 | 1.75 | -0.03 -1.71 % | 35,038 | -5.40 % | 37,038 | -24.47 % | 49,035 | 19.55 % | 41,015 | 63.97 % | 25,014 |
| WHAH23 | Mar 2023 | 8,569 | 3.93 | 3.93 | 0.00 0.00 % | 26,288 | -14.53 % | 30,758 | -21.60 % | 39,230 | -12.25 % | 44,707 | 7.29 % | 41,671 |
| SIRIZ22 | Dec 2022 | 7,699 | 1.75 | 1.78 | -0.03 -1.69 % | 13,798 | -33.81 % | 20,846 | 5.47 % | 19,764 | -7.25 % | 21,310 | 8.06 % | 19,720 |
| AAVH23 | Mar 2023 | 7,549 | 2.93 | 3.03 | -0.10 -3.30 % | 21,105 | 20.06 % | 17,579 | 13.51 % | 15,487 | 0.36 % | 15,432 | 12.15 % | 13,760 |
| PLANBH23 | Mar 2023 | 7,525 | 7.50 | 7.98 | -0.48 -6.02 % | 19,262 | 30.71 % | 14,737 | 0.01 % | 14,736 | 0.00 % | 14,736 | 0.01 % | 14,735 |
| BEAUTYH23 | Mar 2023 | 6,005 | 1.26 | 1.27 | -0.01 -0.79 % | 15,557 | 62.78 % | 9,557 | 0.07 % | 9,550 | 1.27 % | 9,430 | 0.38 % | 9,394 |
| BEAUTYZ22 | Dec 2022 | 6,000 | 1.26 | 1.27 | -0.01 -0.79 % | 22,489 | -21.06 % | 28,489 | 0.00 % | 28,489 | 0.00 % | 28,489 | 0.00 % | 28,489 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | Settle Price | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|----------|-----------|---------|--------------|-----------|-----------|--------------|
| | | | 15-Dec-22 | (+/-) | 14-Dec-22 | (+/-) | 13-Dec-22 | (+/-) | 09-Dec-22 | (+/-) | 08-Dec-22 | 15-Dec-22 | 14-Dec-22 | Change |
| BLANDZ22 | Dec 2022 | 216 | 157,458 | 0.10 % | 157,306 | -0.32 % | 157,804 | -16.42 % | 188,800 | 0.37 % | 188,105 | 1.05 | 1.07 | -0.02 -1.9 % |
| SIRIH23 | Mar 2023 | 66,930 | 152,429 | -17.04 % | 183,739 | -1.74 % | 186,995 | 8.13 % | 172,933 | 18.22 % | 146,278 | 1.68 | 1.73 | -0.05 -2.9 % |
| JASH23 | Mar 2023 | 2,139 | 136,799 | -0.64 % | 137,684 | 6.20 % | 129,651 | 0.39 % | 129,150 | 0.00 % | 129,150 | 2.27 | 2.33 | -0.06 -2.6 % |
| GUNKULH23 | Mar 2023 | 22,365 | 128,333 | 16.05 % | 110,583 | 56.60 % | 70,613 | -7.02 % | 75,948 | 1.34 % | 74,946 | 5.14 | 5.45 | -0.3 -5.7 % |
| GUNKULZ22 | Dec 2022 | 20,827 | 117,032 | -15.01 % | 137,707 | -23.56 % | 180,160 | -0.42 % | 180,916 | -0.25 % | 181,364 | 5.10 | 5.50 | -0.4 -7.3 % |
| JASZ22 | Dec 2022 | 1,719 | 105,673 | -1.12 % | 106,873 | -6.94 % | 114,843 | -0.01 % | 114,852 | 0.00 % | 114,851 | 2.25 | 2.32 | -0.07 -3.0 % |
| BLANDH23 | Mar 2023 | 1,606 | 72,789 | 0.60 % | 72,358 | 1.98 % | 70,953 | 77.64 % | 39,942 | 10.41 % | 36,175 | 1.06 | 1.08 | -0.02 -1.9 % |
| SUPERZ22 | Dec 2022 | 1,238 | 71,472 | -0.01 % | 71,478 | 0.00 % | 71,476 | 0.00 % | 71,476 | 0.00 % | 71,476 | 0.65 | 0.67 | -0.02 -3 % |
| TRUEZ22 | Dec 2022 | 835 | 70,585 | -1.04 % | 71,325 | -0.71 % | 71,836 | 0.72 % | 71,323 | 0.00 % | 71,325 | 4.66 | 4.68 | -0.02 -0.4 % |
| SIRIM23 | Jun 2023 | 4,000 | 51,381 | -7.22 % | 55,381 | -18.41 % | 67,880 | -13.81 % | 78,759 | 12.09 % | 70,262 | 1.73 | 1.76 | -0.03 -1.7 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| BGRIM | 39.25 | 1.25 | 3.29 |
| GPSC | 72.50 | 2.00 | 2.84 |
| ESSO | 12.10 | 0.20 | 1.68 |
| DTAC | 43.25 | 0.50 | 1.17 |
| PTTGC | 47.00 | 0.50 | 1.08 |
| KBANK | 143.00 | 1.00 | 0.70 |
| M | 57.50 | 0.25 | 0.44 |
| CPF | 23.90 | 0.10 | 0.42 |
| CK | 24.30 | 0.10 | 0.41 |
| TOP | 54.75 | 0.00 | 0.00 |
| BBL | 143.50 | 0.00 | 0.00 |
| MTC | 39.00 | 0.00 | 0.00 |
| BDMS | 28.25 | 0.00 | 0.00 |
| ORI | 10.70 | 0.00 | 0.00 |
| STA | 18.90 | 0.00 | 0.00 |
| KTC | 60.50 | 0.00 | 0.00 |
| MAJOR | 19.60 | 0.00 | 0.00 |
| HMPRO | 14.80 | 0.00 | 0.00 |
| RATCH | 42.25 | 0.00 | 0.00 |
| UNIQ | 4.70 | 0.00 | 0.00 |
| LH | 9.60 | 0.00 | 0.00 |
| BPP | 15.70 | 0.00 | 0.00 |
| BEM | 9.60 | 0.00 | 0.00 |
| KKP | 71.00 | 0.00 | 0.00 |
| TTB | 1.38 | 0.00 | 0.00 |
| MEGA | 46.50 | 0.00 | 0.00 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| BEC | 10.30 | -0.60 | -5.50 |
| VGI | 4.36 | -0.24 | -5.22 |
| PLANB | 7.55 | -0.40 | -5.03 |
| GUNKUL | 5.15 | -0.25 | -4.63 |
| THCOM | 12.80 | -0.50 | -3.76 |
| KCE | 48.00 | -1.75 | -3.52 |
| JAS | 2.22 | -0.08 | -3.48 |
| AAV | 2.92 | -0.10 | -3.31 |
| HANA | 51.25 | -1.75 | -3.30 |
| SUPER | 0.64 | -0.02 | -3.03 |

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 |
| 15/12/2022 | 70,698 | 97,211 | -26,513 | 43,734 | 42,799 | 935 | 131,951 | 106,373 | 25,578 | 246,383 | 551,604 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 15/12/2022 | 20,727 | 27,215 | -6,488 | 2,860 | 4,896 | -2,036 | 25,898 | 17,374 | 8,524 | 49,485 | 43,820 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 15/12/2022 | 34 | 37 | -3 | 18,778 | 23,059 | -4,281 | 44,068 | 39,784 | 4,284 | 62,880 | 205,931 |