

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Dec-22	15-Dec-22	Change	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	(+/-)	13-Dec-22	(+/-)	09-Dec-22
S50Z22	Dec 2022	981.90	977.90	4 0.41 %	405,415	1.66 %	398,797	-0.84 %	402,172	0.85 %	398,777	0.78 %	395,689
S50F23	Jan 2023	980.30	977.20	3.1 0.32 %	272	5.84 %	257	8.90 %	236	0.85 %	234	3.08 %	227
S50G23	Feb 2023	978.90	976.50	2.4 0.25 %	90	1.12 %	89	0.00 %	89	8.54 %	82	2.50 %	80
S50H23	Mar 2023	973.80	970.40	3.4 0.35 %	122,518	7.67 %	113,793	7.05 %	106,297	7.92 %	98,498	4.81 %	93,981
S50M23	Jun 2023	972.30	968.90	3.4 0.35 %	27,349	6.94 %	25,575	8.95 %	23,475	-3.87 %	24,421	2.03 %	23,935
S50U23	Sep 2023	966.80	963.80	3 0.31 %	13,139	0.35 %	13,093	3.01 %	12,710	1.16 %	12,564	1.09 %	12,429

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Dec-22	15-Dec-22	Change	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	(+/-)	13-Dec-22	(+/-)	09-Dec-22
SIRIM23	Jun 2023	70,508	1.79	1.73	0.06 3.47 %	74,878	45.73 %	51,381	-7.22 %	55,381	-18.41 %	67,880	-13.81 %	78,759
SIRIH23	Mar 2023	60,824	1.73	1.68	0.05 2.98 %	146,162	-4.11 %	152,429	-17.04 %	183,739	-1.74 %	186,995	8.13 %	172,933
WHAU23	Sep 2023	19,601	3.93	3.91	0.02 0.51 %	9,219	-51.52 %	19,018	0.01 %	19,016	-40.60 %	32,016	0.00 %	32,015
SIRIU23	Sep 2023	19,000	1.77	1.72	0.05 2.91 %	18,038	-48.52 %	35,038	-5.40 %	37,038	-24.47 %	49,035	19.55 %	41,015
WHAH23	Mar 2023	10,043	3.92	3.93	-0.01 -0.25 %	22,281	-15.24 %	26,288	-14.53 %	30,758	-21.60 %	39,230	-12.25 %	44,707
BLANDH23	Mar 2023	9,103	1.07	1.06	0.01 0.94 %	64,882	-10.86 %	72,789	0.60 %	72,358	1.98 %	70,953	77.64 %	39,942
SUPERZ22	Dec 2022	8,001	0.64	0.65	-0.01 -1.54 %	63,473	-11.19 %	71,472	-0.01 %	71,478	0.00 %	71,476	0.00 %	71,476
KTCZ22	Dec 2022	7,604	60.17	59.70	0.47 0.79 %	22,370	-18.28 %	27,373	-0.13 %	27,410	-12.91 %	31,472	0.00 %	31,473
TUH23	Mar 2023	7,543	16.64	16.60	0.04 0.24 %	27,247	34.84 %	20,207	8.49 %	18,625	0.11 %	18,605	6.33 %	17,498
BEMM23	Jun 2023	6,000	9.67	9.54	0.13 1.36 %	7,006	27.24 %	5,506	0.02 %	5,505	9.99 %	5,005	0.00 %	5,005

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	(+/-)	13-Dec-22	(+/-)	09-Dec-22	16-Dec-22	15-Dec-22	Change
BLANDZ22	Dec 2022	1,437	156,287	-0.74 %	157,458	0.10 %	157,306	-0.32 %	157,804	-16.42 %	188,800	1.07	1.05	0.02 1.9 %
SIRIH23	Mar 2023	60,824	146,162	-4.11 %	152,429	-17.04 %	183,739	-1.74 %	186,995	8.13 %	172,933	1.73	1.68	0.05 2.98 %
JASH23	Mar 2023	1,035	137,833	0.76 %	136,799	-0.64 %	137,684	6.20 %	129,651	0.39 %	129,150	2.27	2.27	0 0 %
GUNKULH23	Mar 2023	4,649	126,822	-1.18 %	128,333	16.05 %	110,583	56.60 %	70,613	-7.02 %	75,948	5.12	5.14	-0.02 -0.4 %
GUNKULZ22	Dec 2022	2,557	114,569	-2.10 %	117,032	-15.01 %	137,707	-23.56 %	180,160	-0.42 %	180,916	5.17	5.10	0.07 1.37 %
JASZ22	Dec 2022	1,523	104,168	-1.42 %	105,673	-1.12 %	106,873	-6.94 %	114,843	-0.01 %	114,852	2.28	2.25	0.03 1.33 %
SIRIM23	Jun 2023	70,508	74,878	45.73 %	51,381	-7.22 %	55,381	-18.41 %	67,880	-13.81 %	78,759	1.79	1.73	0.06 3.47 %
TRUEZ22	Dec 2022	1,221	69,405	-1.67 %	70,585	-1.04 %	71,325	-0.71 %	71,836	0.72 %	71,323	4.69	4.66	0.03 0.64 %
BLANDH23	Mar 2023	9,103	64,882	-10.86 %	72,789	0.60 %	72,358	1.98 %	70,953	77.64 %	39,942	1.07	1.06	0.01 0.94 %
SUPERZ22	Dec 2022	8,001	63,473	-11.19 %	71,472	-0.01 %	71,478	0.00 %	71,476	0.00 %	71,476	0.64	0.65	-0.01 -1.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.83	0.08	4.57
TOA	34.00	1.25	3.82
PSL	15.60	0.50	3.31
BA	13.00	0.40	3.17
GFPT	13.00	0.30	2.36
CPF	24.40	0.50	2.09
BLAND	1.07	0.02	1.90
BH	214.00	4.00	1.90
ORI	10.90	0.20	1.87
MINT	31.75	0.50	1.60

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	686.00	-26.00	-3.65
RS	15.50	-0.40	-2.52
OR	23.50	-0.60	-2.49
TASCO	17.30	-0.40	-2.26
BEC	10.10	-0.20	-1.94
SUPER	0.63	-0.01	-1.56
KCE	47.25	-0.75	-1.56
KEX	19.00	-0.30	-1.55
AEONTS	172.00	-2.50	-1.43
THANI	4.14	-0.06	-1.43

## 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
16/12/2022	88,512	72,151	16,361	34,778	35,302	-524	92,024	107,861	-15,837	215,314	568,783

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/12/2022	17,440	17,203	237	3,006	2,920	86	16,263	16,586	-323	36,709	43,547

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/12/2022	0	71	-71	30,445	21,706	8,739	28,658	37,326	-8,668	59,103	203,053