

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Dec-22	16-Dec-22	Change	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	(+/-)	13-Dec-22
S50Z22	Dec 2022	980.30	981.90	-1.6 -0.16 %	396,399	-2.22 %	405,415	1.66 %	398,797	-0.84 %	402,172	0.85 %	398,777
S50F23	Jan 2023	978.60	980.30	-1.7 -0.17 %	267	-1.84 %	272	5.84 %	257	8.90 %	236	0.85 %	234
S50G23	Feb 2023	976.00	978.90	-2.9 -0.3 %	106	17.78 %	90	1.12 %	89	0.00 %	89	8.54 %	82
S50H23	Mar 2023	972.40	973.80	-1.4 -0.14 %	125,013	2.04 %	122,518	7.67 %	113,793	7.05 %	106,297	7.92 %	98,498
S50M23	Jun 2023	970.90	972.30	-1.4 -0.14 %	27,837	1.78 %	27,349	6.94 %	25,575	8.95 %	23,475	-3.87 %	24,421
S50U23	Sep 2023	965.80	966.80	-1 -0.1 %	13,427	2.19 %	13,139	0.35 %	13,093	3.01 %	12,710	1.16 %	12,564

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Dec-22	16-Dec-22	Change	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	(+/-)	13-Dec-22
SIRIH23	Mar 2023	46,580	1.74	1.73	0.01 0.58 %	167,680	14.72 %	146,162	-4.11 %	152,429	-17.04 %	183,739	-1.74 %	186,995
SIRIM23	Jun 2023	37,026	1.76	1.79	-0.03 -1.68 %	93,881	25.38 %	74,878	45.73 %	51,381	-7.22 %	55,381	-18.41 %	67,880
JASZ22	Dec 2022	26,506	2.23	2.28	-0.05 -2.19 %	90,666	-12.96 %	104,168	-1.42 %	105,673	-1.12 %	106,873	-6.94 %	114,843
JASH23	Mar 2023	13,001	2.25	2.27	-0.02 -0.88 %	150,834	9.43 %	137,833	0.76 %	136,799	-0.64 %	137,684	6.20 %	129,651
SIRIU23	Sep 2023	12,502	1.76	1.77	-0.01 -0.56 %	24,540	36.05 %	18,038	-48.52 %	35,038	-5.40 %	37,038	-24.47 %	49,035
PLANBZ22	Dec 2022	8,092	7.55	7.55	0.00 0.00 %	15,619	-28.06 %	21,711	-4.40 %	22,711	0.11 %	22,687	0.00 %	22,686
SIRIZ22	Dec 2022	6,312	1.78	1.80	-0.02 -1.11 %	12,831	8.78 %	11,795	-14.52 %	13,798	-33.81 %	20,846	5.47 %	19,764
PLANBH23	Mar 2023	6,106	7.58	7.62	-0.04 -0.52 %	22,920	36.31 %	16,814	-12.71 %	19,262	30.71 %	14,737	0.01 %	14,736
ESSOM23	Jun 2023	4,500	11.87	12.08	-0.21 -1.74 %	3,531	-49.78 %	7,031	7.66 %	6,531	8.29 %	6,031	0.00 %	6,031
EAZ22	Dec 2022	4,280	96.00	95.70	0.30 0.31 %	15,563	-12.21 %	17,727	0.00 %	17,727	-0.56 %	17,826	-13.90 %	20,703

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	(+/-)	13-Dec-22	19-Dec-22	16-Dec-22	Change
SIRIH23	Mar 2023	46,580	167,680	14.72 %	146,162	-4.11 %	152,429	-17.04 %	183,739	-1.74 %	186,995	1.74	1.73	0.01 0.58 %
BLANDZ22	Dec 2022	0	156,287	0.00 %	156,287	-0.74 %	157,458	0.10 %	157,306	-0.32 %	157,804	1.06	1.07	-0.01 -0.9 %
JASH23	Mar 2023	13,001	150,834	9.43 %	137,833	0.76 %	136,799	-0.64 %	137,684	6.20 %	129,651	2.25	2.27	-0.02 -0.9 %
GUNKULH23	Mar 2023	1,537	126,347	-0.37 %	126,822	-1.18 %	128,333	16.05 %	110,583	56.60 %	70,613	5.16	5.12	0.04 0.78 %
GUNKULZ22	Dec 2022	1,002	113,569	-0.87 %	114,569	-2.10 %	117,032	-15.01 %	137,707	-23.56 %	180,160	5.16	5.17	-0.01 -0.2 %
SIRIM23	Jun 2023	37,026	93,881	25.38 %	74,878	45.73 %	51,381	-7.22 %	55,381	-18.41 %	67,880	1.76	1.79	-0.03 -1.7 %
JASZ22	Dec 2022	26,506	90,666	-12.96 %	104,168	-1.42 %	105,673	-1.12 %	106,873	-6.94 %	114,843	2.23	2.28	-0.05 -2.2 %
TRUEZ22	Dec 2022	578	69,886	0.69 %	69,405	-1.67 %	70,585	-1.04 %	71,325	-0.71 %	71,836	4.76	4.69	0.07 1.49 %
BLANDH23	Mar 2023	5	64,882	0.00 %	64,882	-10.86 %	72,789	0.60 %	72,358	1.98 %	70,953	1.08	1.07	0.01 0.93 %
SUPERZ22	Dec 2022	2,020	63,453	-0.03 %	63,473	-11.19 %	71,472	-0.01 %	71,478	0.00 %	71,476	0.65	0.64	0.01 1.56 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	44.50	1.75	4.09
GLOBAL	20.90	0.70	3.47
ICHI	12.20	0.40	3.39
CRC	45.00	1.25	2.86
THCOM	13.30	0.30	2.31
CKP	4.78	0.10	2.14
KEX	19.40	0.40	2.11
BCPG	10.30	0.20	1.98
HANA	52.00	1.00	1.96
AP	11.30	0.20	1.80

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	166.00	-6.50	-3.77
STGT	9.05	-0.35	-3.72
BA	12.60	-0.40	-3.08
SAWAD	48.25	-1.00	-2.03
TTW	8.75	-0.15	-1.69
ESSO	11.90	-0.20	-1.65
SIRI	1.80	-0.03	-1.64
MINT	31.25	-0.50	-1.57
MAJOR	19.20	-0.30	-1.54
IRPC	2.88	-0.04	-1.37

## 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
19/12/2022	68,668	82,948	-14,280	38,283	41,599	-3,316	105,303	87,707	17,596	212,254	563,049

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/12/2022	27,062	16,042	11,020	4,965	4,607	358	14,208	25,586	-11,378	46,235	44,024

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/12/2022	0	44	-44	14,809	15,773	-964	25,304	24,296	1,008	40,113	200,148