

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Dec-22	20-Dec-22	Change	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22
S50Z22	Dec 2022	974.00	975.10	-1.1 -0.11 %	369,587	-2.95 %	380,813	-3.93 %	396,399	-2.22 %	405,415	1.66 %	398,797
S50F23	Jan 2023	974.60	975.10	-0.5 -0.05 %	305	4.10 %	293	9.74 %	267	-1.84 %	272	5.84 %	257
S50G23	Feb 2023	970.10	972.40	-2.3 -0.24 %	109	0.00 %	109	2.83 %	106	17.78 %	90	1.12 %	89
S50H23	Mar 2023	968.50	968.90	-0.4 -0.04 %	144,588	7.93 %	133,965	7.16 %	125,013	2.04 %	122,518	7.67 %	113,793
S50M23	Jun 2023	967.00	967.60	-0.6 -0.06 %	30,228	2.84 %	29,392	5.59 %	27,837	1.78 %	27,349	6.94 %	25,575
S50U23	Sep 2023	962.10	962.40	-0.3 -0.03 %	14,423	1.39 %	14,225	5.94 %	13,427	2.19 %	13,139	0.35 %	13,093

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Dec-22	20-Dec-22	Change	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22
SIRIH23	Mar 2023	22,143	1.69	1.71	-0.02 -1.17 %	158,476	-7.52 %	171,368	2.20 %	167,680	14.72 %	146,162	-4.11 %	152,429
GUNKULZ22	Dec 2022	20,003	5.14	5.14	0.00 0.00 %	93,366	-17.64 %	113,369	-0.18 %	113,569	-0.87 %	114,569	-2.10 %	117,032
GUNKULU23	Sep 2023	20,000	5.06	5.06	0.00 0.00 %	21,500	333.33 %	1,500	0.00 %	1,500	50.00 %	1,000	0.00 %	1,000
SIRIU23	Sep 2023	19,501	1.70	1.75	-0.05 -2.86 %	24,541	-12.48 %	28,040	14.26 %	24,540	36.05 %	18,038	-48.52 %	35,038
BEAUTYZ22	Dec 2022	13,500	1.23	1.22	0.01 0.82 %	8,484	-61.41 %	21,984	-2.25 %	22,490	0.00 %	22,490	0.00 %	22,489
BEAUTYU23	Sep 2023	13,500	1.24	1.23	0.01 0.81 %	16,020	535.71 %	2,520	24.75 %	2,020	0.00 %	2,020	0.00 %	2,020
CHGH23	Mar 2023	10,500	3.45	3.50	-0.05 -1.43 %	10,529	-47.43 %	20,029	0.00 %	20,028	11.09 %	18,028	0.00 %	18,028
WHAU23	Sep 2023	10,000	3.84	3.86	-0.02 -0.52 %	27,521	22.20 %	22,521	131.70 %	9,720	5.43 %	9,219	-51.52 %	19,018
SIRIM23	Jun 2023	9,503	1.73	1.71	0.02 1.17 %	83,890	-10.17 %	93,390	-0.52 %	93,881	25.38 %	74,878	45.73 %	51,381
SUPERM23	Jun 2023	8,000	0.67	0.66	0.01 1.52 %	71,301	12.64 %	63,301	0.01 %	63,296	0.00 %	63,296	0.16 %	63,195

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	21-Dec-22	20-Dec-22	Change
SIRIH23	Mar 2023	22,143	158,476	-7.52 %	171,368	2.20 %	167,680	14.72 %	146,162	-4.11 %	152,429	1.69	1.71	-0.02 -1.2 %
JASH23	Mar 2023	6,003	156,879	3.29 %	151,877	0.69 %	150,834	9.43 %	137,833	0.76 %	136,799	2.16	2.13	0.03 1.41 %
BLANDZ22	Dec 2022	36	149,152	-0.02 %	149,187	-4.54 %	156,287	0.00 %	156,287	-0.74 %	157,458	1.06	1.06	0 0 %
GUNKULH23	Mar 2023	5,503	142,898	4.00 %	137,398	8.75 %	126,347	-0.37 %	126,822	-1.18 %	128,333	5.13	5.15	-0.02 -0.4 %
BLANDM23	Jun 2023	0	100,083	0.00 %	100,083	-4.76 %	105,083	0.00 %	105,083	0.00 %	105,083	1.05	1.05	0 0 %
GUNKULZ22	Dec 2022	20,003	93,366	-17.64 %	113,369	-0.18 %	113,569	-0.87 %	114,569	-2.10 %	117,032	5.14	5.14	0 0 %
SIRIM23	Jun 2023	9,503	83,890	-10.17 %	93,390	-0.52 %	93,881	25.38 %	74,878	45.73 %	51,381	1.73	1.71	0.02 1.17 %
JASZ22	Dec 2022	4,004	76,642	-3.77 %	79,641	-12.16 %	90,666	-12.96 %	104,168	-1.42 %	105,673	2.16	2.16	0 0 %
BLANDH23	Mar 2023	1,711	72,930	2.39 %	71,229	9.78 %	64,882	0.00 %	64,882	-10.86 %	72,789	1.07	1.07	0 0 %
SUPERM23	Jun 2023	8,000	71,301	12.64 %	63,301	0.01 %	63,296	0.00 %	63,296	0.16 %	63,195	0.67	0.66	0.01 1.52 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	718.00	56.00	8.46
STGT	9.30	0.65	7.51
PSH	12.70	0.50	4.10
CENDEL	50.00	1.50	3.09
JAS	2.14	0.06	2.88
BA	12.70	0.30	2.42
KKP	73.50	1.50	2.08
BH	213.00	4.00	1.91
BDMS	28.50	0.50	1.79
HANA	51.50	0.75	1.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.40	-0.70	-5.34
ICHI	11.40	-0.60	-5.00
VGI	4.16	-0.16	-3.70
TASCO	16.80	-0.50	-2.89
TKN	10.70	-0.30	-2.73
MTC	36.25	-1.00	-2.68
MAJOR	18.40	-0.50	-2.65
AWC	6.00	-0.15	-2.44
SAWAD	46.75	-1.00	-2.09
PRM	7.05	-0.15	-2.08

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
21/12/2022	49,529	71,783	-22,254	24,042	23,395	647	80,081	58,474	21,607	153,652	559,240

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2022	22,179	17,005	5,174	4,675	4,376	299	17,095	22,568	-5,473	43,949	43,702

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2022	0	0	0	23,386	21,195	2,191	32,346	34,537	-2,191	55,732	192,086