

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Dec-22	21-Dec-22	Change	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22
S50Z22	Dec 2022	977.30	974.00	3.3 0.34 %	350,543	-5.15 %	369,587	-2.95 %	380,813	-3.93 %	396,399	-2.22 %	405,415
S50F23	Jan 2023	977.10	974.60	2.5 0.26 %	293	-3.93 %	305	4.10 %	293	9.74 %	267	-1.84 %	272
S50G23	Feb 2023	974.40	970.10	4.3 0.44 %	110	0.92 %	109	0.00 %	109	2.83 %	106	17.78 %	90
S50H23	Mar 2023	971.20	968.50	2.7 0.28 %	171,277	18.46 %	144,588	7.93 %	133,965	7.16 %	125,013	2.04 %	122,518
S50M23	Jun 2023	969.60	967.00	2.6 0.27 %	29,601	-2.07 %	30,228	2.84 %	29,392	5.59 %	27,837	1.78 %	27,349
S50U23	Sep 2023	964.40	962.10	2.3 0.24 %	13,846	-4.00 %	14,423	1.39 %	14,225	5.94 %	13,427	2.19 %	13,139

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Dec-22	21-Dec-22	Change	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22
SIRIH23	Mar 2023	28,199	1.69	1.69	0.00 0.00 %	140,543	-11.32 %	158,476	-7.52 %	171,368	2.20 %	167,680	14.72 %	146,162
BEMU23	Sep 2023	18,300	9.56	9.55	0.01 0.10 %	12,404	312.92 %	3,004	0.00 %	3,004	0.00 %	3,004	0.00 %	3,004
KTBU23	Sep 2023	12,000	17.68	17.63	0.05 0.28 %	132	-97.85 %	6,132	0.00 %	6,132	0.00 %	6,132	0.00 %	6,132
SIRIU23	Sep 2023	11,001	1.73	1.70	0.03 1.76 %	17,542	-28.52 %	24,541	-12.48 %	28,040	14.26 %	24,540	36.05 %	18,038
EAZ22	Dec 2022	9,810	95.00	95.35	-0.35 -0.37 %	11,855	-22.34 %	15,265	0.01 %	15,263	-1.93 %	15,563	-12.21 %	17,727
GUNKULM23	Jun 2023	9,505	5.09	5.09	0.00 0.00 %	28,295	50.59 %	18,790	8.68 %	17,290	-5.47 %	18,290	-2.56 %	18,770
TTBH23	Mar 2023	9,061	1.36	1.36	0.00 0.00 %	41,048	-2.24 %	41,990	5.14 %	39,938	17.89 %	33,878	-1.45 %	34,376
GUNKULZ22	Dec 2022	7,501	5.14	5.14	0.00 0.00 %	85,866	-8.03 %	93,366	-17.64 %	113,369	-0.18 %	113,569	-0.87 %	114,569
JASZ22	Dec 2022	7,008	2.13	2.16	-0.03 -1.39 %	70,136	-8.49 %	76,642	-3.77 %	79,641	-12.16 %	90,666	-12.96 %	104,168
EAU23	Sep 2023	6,400	95.79	96.14	-0.35 -0.36 %	6,582	201.65 %	2,182	0.93 %	2,162	0.00 %	2,162	387.10 %	62

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	22-Dec-22	21-Dec-22	Change
JASH23	Mar 2023	6,012	161,882	3.19 %	156,879	3.29 %	151,877	0.69 %	150,834	9.43 %	137,833	2.16	2.16	0 0 %
BLANDZ22	Dec 2022	1,000	148,152	-0.67 %	149,152	-0.02 %	149,187	-4.54 %	156,287	0.00 %	156,287	1.04	1.06	-0.02 -1.9 %
GUNKULH23	Mar 2023	508	143,405	0.35 %	142,898	4.00 %	137,398	8.75 %	126,347	-0.37 %	126,822	5.17	5.13	0.04 0.78 %
SIRIH23	Mar 2023	28,199	140,543	-11.32 %	158,476	-7.52 %	171,368	2.20 %	167,680	14.72 %	146,162	1.69	1.69	0 0 %
BLANDM23	Jun 2023	0	100,083	0.00 %	100,083	0.00 %	100,083	-4.76 %	105,083	0.00 %	105,083	1.03	1.05	-0.02 -1.9 %
GUNKULZ22	Dec 2022	7,501	85,866	-8.03 %	93,366	-17.64 %	113,369	-0.18 %	113,569	-0.87 %	114,569	5.14	5.14	0 0 %
SIRIM23	Jun 2023	3,002	84,892	1.19 %	83,890	-10.17 %	93,390	-0.52 %	93,881	25.38 %	74,878	1.71	1.73	-0.02 -1.2 %
BLANDH23	Mar 2023	1,000	73,930	1.37 %	72,930	2.39 %	71,229	9.78 %	64,882	0.00 %	64,882	1.04	1.07	-0.03 -2.8 %
SUPERM23	Jun 2023	30	71,331	0.04 %	71,301	12.64 %	63,301	0.01 %	63,296	0.00 %	63,296	0.66	0.67	-0.01 -1.5 %
JASZ22	Dec 2022	7,008	70,136	-8.49 %	76,642	-3.77 %	79,641	-12.16 %	90,666	-12.96 %	104,168	2.13	2.16	-0.03 -1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	35.00	1.25	3.70
STEC	12.60	0.40	3.28
TTA	8.50	0.25	3.03
PTTEP	171.00	4.50	2.70
BLA	28.75	0.75	2.68
PSL	15.90	0.40	2.58
SAWAD	47.75	1.00	2.14
TOP	54.50	1.00	1.87
AP	11.30	0.20	1.80
KCE	45.75	0.75	1.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.08	-0.06	-2.80
MAJOR	18.00	-0.40	-2.17
DELTA	704.00	-14.00	-1.95
PTTGC	44.75	-0.75	-1.65
CENDEL	49.25	-0.75	-1.50
PTG	14.00	-0.20	-1.41
TASCO	16.60	-0.20	-1.19
STGT	9.20	-0.10	-1.08
BH	211.00	-2.00	-0.94
SAMART	5.55	-0.05	-0.89

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
22/12/2022	149,977	134,219	15,758	25,577	26,493	-916	64,060	78,902	-14,842	239,614	565,670

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/12/2022	8,597	8,797	-200	792	1,292	-500	10,560	9,860	700	19,949	43,017

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/12/2022	0	0	0	48,881	40,148	8,733	54,878	63,611	-8,733	103,759	217,323