

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Dec-22	22-Dec-22	Change	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22
S50Z22	Dec 2022	981.30	977.30	4 0.41 %	329,253	-6.07 %	350,543	-5.15 %	369,587	-2.95 %	380,813	-3.93 %	396,399
S50F23	Jan 2023	980.90	977.10	3.8 0.39 %	281	-4.10 %	293	-3.93 %	305	4.10 %	293	9.74 %	267
S50G23	Feb 2023	976.40	974.40	2 0.21 %	110	0.00 %	110	0.92 %	109	0.00 %	109	2.83 %	106
S50H23	Mar 2023	973.80	971.20	2.6 0.27 %	213,945	24.91 %	171,277	18.46 %	144,588	7.93 %	133,965	7.16 %	125,013
S50M23	Jun 2023	972.40	969.60	2.8 0.29 %	29,865	0.89 %	29,601	-2.07 %	30,228	2.84 %	29,392	5.59 %	27,837
S50U23	Sep 2023	966.90	964.40	2.5 0.26 %	13,862	0.12 %	13,846	-4.00 %	14,423	1.39 %	14,225	5.94 %	13,427

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Dec-22	22-Dec-22	Change	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22
JASZ22	Dec 2022	34,504	2.13	2.13	0.00 0.00 %	42,639	-39.21 %	70,136	-8.49 %	76,642	-3.77 %	79,641	-12.16 %	90,666
JASH23	Mar 2023	29,089	2.13	2.16	-0.03 -1.39 %	190,959	17.96 %	161,882	3.19 %	156,879	3.29 %	151,877	0.69 %	150,834
SIRIH23	Mar 2023	27,772	1.71	1.69	0.02 1.18 %	133,570	-4.96 %	140,543	-11.32 %	158,476	-7.52 %	171,368	2.20 %	167,680
BEMU23	Sep 2023	18,300	9.64	9.56	0.08 0.84 %	3,004	-75.78 %	12,404	312.92 %	3,004	0.00 %	3,004	0.00 %	3,004
SUPERZ22	Dec 2022	17,000	0.65	0.66	-0.01 -1.52 %	34,491	-33.02 %	51,491	-7.21 %	55,491	-11.13 %	62,441	-1.59 %	63,453
SUPERU23	Sep 2023	16,000	0.65	0.66	-0.01 -1.52 %	21,021	318.66 %	5,021	0.00 %	5,021	0.00 %	5,021	24.87 %	4,021
EAZ22	Dec 2022	13,649	93.50	95.00	-1.50 -1.58 %	4,238	-64.25 %	11,855	-22.34 %	15,265	0.01 %	15,263	-1.93 %	15,563
SIRIM23	Jun 2023	10,524	1.72	1.71	0.01 0.58 %	90,394	6.48 %	84,892	1.19 %	83,890	-10.17 %	93,390	-0.52 %	93,881
WHAU23	Sep 2023	10,000	3.87	3.86	0.01 0.26 %	22,021	-18.50 %	27,021	-1.82 %	27,521	22.20 %	22,521	131.70 %	9,720
TRUEZ22	Dec 2022	9,007	4.73	4.74	-0.01 -0.21 %	61,830	-10.82 %	69,330	-0.03 %	69,348	-1.42 %	70,349	0.66 %	69,886

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	(+/-)	19-Dec-22	23-Dec-22	22-Dec-22	Change
JASH23	Mar 2023	29,089	190,959	17.96 %	161,882	3.19 %	156,879	3.29 %	151,877	0.69 %	150,834	2.13	2.16	-0.03 -1.4 %
BLANDZ22	Dec 2022	637	147,637	-0.35 %	148,152	-0.67 %	149,152	-0.02 %	149,187	-4.54 %	156,287	1.03	1.04	-0.01 -1 %
GUNKULH23	Mar 2023	504	143,906	0.35 %	143,405	0.35 %	142,898	4.00 %	137,398	8.75 %	126,347	5.15	5.17	-0.02 -0.4 %
SIRIH23	Mar 2023	27,772	133,570	-4.96 %	140,543	-11.32 %	158,476	-7.52 %	171,368	2.20 %	167,680	1.71	1.69	0.02 1.18 %
BLANDM23	Jun 2023	5	100,088	0.00 %	100,083	0.00 %	100,083	0.00 %	100,083	-4.76 %	105,083	1.02	1.03	-0.01 -1 %
SIRIM23	Jun 2023	10,524	90,394	6.48 %	84,892	1.19 %	83,890	-10.17 %	93,390	-0.52 %	93,881	1.72	1.71	0.01 0.58 %
GUNKULZ22	Dec 2022	2,502	83,365	-2.91 %	85,866	-8.03 %	93,366	-17.64 %	113,369	-0.18 %	113,569	5.14	5.14	0 0 %
BLANDH23	Mar 2023	1,014	74,936	1.36 %	73,930	1.37 %	72,930	2.39 %	71,229	9.78 %	64,882	1.04	1.04	0 0 %
SUPERM23	Jun 2023	10	71,341	0.01 %	71,331	0.04 %	71,301	12.64 %	63,301	0.01 %	63,296	0.65	0.66	-0.01 -1.5 %
TRUEZ22	Dec 2022	9,007	61,830	-10.82 %	69,330	-0.03 %	69,348	-1.42 %	70,349	0.66 %	69,886	4.73	4.74	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	9.70	0.50	5.43
ORI	11.20	0.40	3.70
SIRI	1.76	0.04	2.33
AEONTS	176.50	3.00	1.73
STA	19.00	0.30	1.60
GLOBAL	21.60	0.30	1.41
TOP	55.25	0.75	1.38
MTC	37.25	0.50	1.36
KTC	59.00	0.75	1.29
CK	23.70	0.30	1.28

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	65.00	-2.50	-3.70
SPRC	10.90	-0.40	-3.54
BLA	27.75	-1.00	-3.48
AAV	2.90	-0.10	-3.33
PLANB	7.20	-0.15	-2.04
BLAND	1.02	-0.02	-1.92
HANA	51.25	-1.00	-1.91
EA	93.75	-1.75	-1.83
MAJOR	17.70	-0.30	-1.67
SUPER	0.65	-0.01	-1.52

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
23/12/2022	150,947	147,564	3,383	26,801	28,576	-1,775	90,770	92,378	-1,608	268,518	587,316

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2022	18,714	28,610	-9,896	2,643	4,231	-1,588	28,702	17,218	11,484	50,059	37,989

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2022	0	0	0	13,430	12,415	1,015	30,254	31,269	-1,015	43,684	216,671