

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Dec-22	23-Dec-22	Change	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22
S50Z22	Dec 2022	985.40	981.30	4.1 0.42 %	289,763	-11.99 %	329,253	-6.07 %	350,543	-5.15 %	369,587	-2.95 %	380,813
S50F23	Jan 2023	984.00	980.90	3.1 0.32 %	264	-6.05 %	281	-4.10 %	293	-3.93 %	305	4.10 %	293
S50G23	Feb 2023	981.80	976.40	5.4 0.55 %	103	-6.36 %	110	0.00 %	110	0.92 %	109	0.00 %	109
S50H23	Mar 2023	978.40	973.80	4.6 0.47 %	237,366	10.95 %	213,945	24.91 %	171,277	18.46 %	144,588	7.93 %	133,965
S50M23	Jun 2023	976.60	972.40	4.2 0.43 %	30,115	0.84 %	29,865	0.89 %	29,601	-2.07 %	30,228	2.84 %	29,392
S50U23	Sep 2023	970.90	966.90	4 0.41 %	14,004	1.02 %	13,862	0.12 %	13,846	-4.00 %	14,423	1.39 %	14,225

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Dec-22	23-Dec-22	Change	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22
GUNKULZ22	Dec 2022	124,494	5.14	5.14	0.00 0.00 %	20,365	-75.57 %	83,365	-2.91 %	85,866	-8.03 %	93,366	-17.64 %	113,369
GUNKULH23	Mar 2023	62,001	5.20	5.15	0.05 0.97 %	205,901	43.08 %	143,906	0.35 %	143,405	0.35 %	142,898	4.00 %	137,398
KTCZ22	Dec 2022	22,161	58.80	59.00	-0.20 -0.34 %	89	-99.60 %	22,250	0.00 %	22,250	0.00 %	22,250	-0.09 %	22,270
KTCH23	Mar 2023	22,160	58.76	58.95	-0.19 -0.32 %	29,348	308.29 %	7,188	-1.91 %	7,328	1.66 %	7,208	0.85 %	7,147
SUPERZ22	Dec 2022	6,800	0.65	0.65	0.00 0.00 %	27,691	-19.72 %	34,491	-33.02 %	51,491	-7.21 %	55,491	-11.13 %	62,441
BANPUZ22	Dec 2022	6,746	13.47	13.48	-0.01 -0.07 %	11,380	-37.09 %	18,090	-14.39 %	21,130	-15.27 %	24,939	-3.96 %	25,966
SIRIH23	Mar 2023	6,615	1.73	1.71	0.02 1.17 %	137,089	2.63 %	133,570	-4.96 %	140,543	-11.32 %	158,476	-7.52 %	171,368
JMTZ22	Dec 2022	6,144	65.55	65.00	0.55 0.85 %	607	-83.50 %	3,678	-2.83 %	3,785	0.00 %	3,785	-0.05 %	3,787
SIRIU23	Sep 2023	6,001	1.77	1.74	0.03 1.72 %	17,544	20.64 %	14,543	-17.10 %	17,542	-28.52 %	24,541	-12.48 %	28,040
STPIZ22	Dec 2022	6,000	4.20	4.16	0.04 0.96 %	12,181	-22.32 %	15,681	0.00 %	15,681	0.00 %	15,681	0.00 %	15,681

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	(+/-)	20-Dec-22	26-Dec-22	23-Dec-22	Change
GUNKULH23	Mar 2023	62,001	205,901	43.08 %	143,906	0.35 %	143,405	0.35 %	142,898	4.00 %	137,398	5.20	5.15	0.05 0.97 %
JASH23	Mar 2023	39	190,996	0.02 %	190,959	17.96 %	161,882	3.19 %	156,879	3.29 %	151,877	2.16	2.13	0.03 1.41 %
BLANDZ22	Dec 2022	4,393	143,550	-2.77 %	147,637	-0.35 %	148,152	-0.67 %	149,152	-0.02 %	149,187	1.05	1.03	0.02 1.94 %
SIRIH23	Mar 2023	6,615	137,089	2.63 %	133,570	-4.96 %	140,543	-11.32 %	158,476	-7.52 %	171,368	1.73	1.71	0.02 1.17 %
BLANDM23	Jun 2023	0	100,088	0.00 %	100,088	0.00 %	100,083	0.00 %	100,083	0.00 %	100,083	1.04	1.02	0.02 1.96 %
SIRIM23	Jun 2023	4,092	90,464	0.08 %	90,394	6.48 %	84,892	1.19 %	83,890	-10.17 %	93,390	1.73	1.72	0.01 0.58 %
BLANDH23	Mar 2023	5,403	79,331	5.87 %	74,936	1.36 %	73,930	1.37 %	72,930	2.39 %	71,229	1.05	1.04	0.01 0.96 %
SUPERM23	Jun 2023	305	71,646	0.43 %	71,341	0.01 %	71,331	0.04 %	71,301	12.64 %	63,301	0.65	0.65	0 0 %
TRUEZ22	Dec 2022	510	61,324	-0.82 %	61,830	-10.82 %	69,330	-0.03 %	69,348	-1.42 %	70,349	4.73	4.73	0 0 %
TTBH23	Mar 2023	4,228	45,024	10.36 %	40,797	-0.61 %	41,048	-2.24 %	41,990	5.14 %	39,938	1.36	1.36	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	14.00	0.70	5.26
MBK	17.30	0.50	2.98
MAJOR	18.20	0.50	2.82
ORI	11.50	0.30	2.68
STA	19.50	0.50	2.63
STGT	9.95	0.25	2.58
PTT	32.25	0.75	2.38
COM7	32.75	0.75	2.34
ERW	4.48	0.10	2.28
ITD	1.89	0.04	2.16

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	8.15	-0.10	-1.21
GLOBAL	21.40	-0.20	-0.93
BDMS	28.25	-0.25	-0.88
QH	2.28	-0.02	-0.87
TTB	1.36	-0.01	-0.73
BJC	35.00	-0.25	-0.71
SPCG	14.00	-0.10	-0.71
AAV	2.88	-0.02	-0.69
HMPRO	15.20	-0.10	-0.65
PSL	15.60	-0.10	-0.64

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
26/12/2022	107,167	103,372	3,795	14,714	14,857	-143	58,046	61,698	-3,652	179,927	571,615

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/12/2022	9,409	8,713	696	2,065	1,283	782	11,438	12,916	-1,478	22,912	36,836

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/12/2022	0	0	0	9,364	10,085	-721	12,288	11,567	721	21,652	215,458