

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Dec-22	26-Dec-22	Change	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22
S50Z22	Dec 2022	998.60	985.40	13.2 1.34 %	221,140	-23.68 %	289,763	-11.99 %	329,253	-6.07 %	350,543	-5.15 %	369,587
S50F23	Jan 2023	997.20	984.00	13.2 1.34 %	171	-35.23 %	264	-6.05 %	281	-4.10 %	293	-3.93 %	305
S50G23	Feb 2023	997.00	981.80	15.2 1.55 %	138	33.98 %	103	-6.36 %	110	0.00 %	110	0.92 %	109
S50H23	Mar 2023	994.40	978.40	16 1.64 %	369,292	55.58 %	237,366	10.95 %	213,945	24.91 %	171,277	18.46 %	144,588
S50M23	Jun 2023	992.10	976.60	15.5 1.59 %	29,998	-0.39 %	30,115	0.84 %	29,865	0.89 %	29,601	-2.07 %	30,228
S50U23	Sep 2023	986.50	970.90	15.6 1.61 %	13,119	-6.32 %	14,004	1.02 %	13,862	0.12 %	13,846	-4.00 %	14,423

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Dec-22	26-Dec-22	Change	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22
BLANDZ22	Dec 2022	134,634	1.05	1.05	0.00 0.00 %	9,064	-93.69 %	143,550	-2.77 %	147,637	-0.35 %	148,152	-0.67 %	149,152
BLANDU23	Sep 2023	134,536	1.04	1.04	0.00 0.00 %	142,072	785.24 %	7,536	0.00 %	7,536	0.00 %	7,536	0.00 %	7,536
JASZ22	Dec 2022	27,029	2.20	2.13	0.07 3.29 %	18,124	-57.45 %	42,592	-0.11 %	42,639	-39.21 %	70,136	-8.49 %	76,642
SIRIH23	Mar 2023	22,259	1.73	1.73	0.00 0.00 %	150,161	9.54 %	137,089	2.63 %	133,570	-4.96 %	140,543	-11.32 %	158,476
SUPERZ22	Dec 2022	21,268	0.66	0.65	0.01 1.54 %	6,424	-76.80 %	27,691	-19.72 %	34,491	-33.02 %	51,491	-7.21 %	55,491
ITDH23	Mar 2023	20,596	1.92	1.90	0.02 1.05 %	58,942	53.71 %	38,346	1.89 %	37,636	2.78 %	36,619	0.55 %	36,420
ITDZ22	Dec 2022	20,554	1.91	1.89	0.02 1.06 %	2,347	-89.75 %	22,891	-8.79 %	25,098	-5.65 %	26,601	-2.70 %	27,339
TRUEZ22	Dec 2022	17,567	4.78	4.73	0.05 1.06 %	43,773	-28.62 %	61,324	-0.82 %	61,830	-10.82 %	69,330	-0.03 %	69,348
STPIZ22	Dec 2022	17,500	4.22	4.20	0.02 0.48 %	681	-94.41 %	12,181	-22.32 %	15,681	0.00 %	15,681	0.00 %	15,681
TRUEH23	Mar 2023	16,074	4.72	4.71	0.01 0.21 %	48,194	49.96 %	32,138	0.02 %	32,132	6.64 %	30,131	12.42 %	26,803

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	(+/-)	21-Dec-22	27-Dec-22	26-Dec-22	Change
GUNKULH23	Mar 2023	5,127	209,952	1.97 %	205,901	43.08 %	143,906	0.35 %	143,405	0.35 %	142,898	5.18	5.20	-0.02 -0.4 %
JASH23	Mar 2023	15,634	206,619	8.18 %	190,996	0.02 %	190,959	17.96 %	161,882	3.19 %	156,879	2.24	2.16	0.08 3.7 %
SIRIH23	Mar 2023	22,259	150,161	9.54 %	137,089	2.63 %	133,570	-4.96 %	140,543	-11.32 %	158,476	1.73	1.73	0 0 %
BLANDU23	Sep 2023	134,536	142,072	785.24 %	7,536	0.00 %	7,536	0.00 %	7,536	0.00 %	7,536	1.04	1.04	0 0 %
SIRIM23	Jun 2023	12,132	85,533	-5.45 %	90,464	0.08 %	90,394	6.48 %	84,892	1.19 %	83,890	1.72	1.73	-0.01 -0.6 %
BLANDH23	Mar 2023	1,898	81,128	2.27 %	79,331	5.87 %	74,936	1.36 %	73,930	1.37 %	72,930	1.06	1.05	0.01 0.95 %
SUPERM23	Jun 2023	4,000	75,646	5.58 %	71,646	0.43 %	71,341	0.01 %	71,331	0.04 %	71,301	0.66	0.65	0.01 1.54 %
ITDH23	Mar 2023	20,596	58,942	53.71 %	38,346	1.89 %	37,636	2.78 %	36,619	0.55 %	36,420	1.92	1.90	0.02 1.05 %
TRUEH23	Mar 2023	16,074	48,194	49.96 %	32,138	0.02 %	32,132	6.64 %	30,131	12.42 %	26,803	4.72	4.71	0.01 0.21 %
TTBH23	Mar 2023	5,409	45,806	1.74 %	45,024	10.36 %	40,797	-0.61 %	41,048	-2.24 %	41,990	1.38	1.36	0.02 1.47 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.39	0.15	12.10
BA	13.50	0.70	5.47
AAV	3.02	0.14	4.86
PTTGC	47.25	1.75	3.85
STA	20.20	0.70	3.59
ESSO	12.50	0.40	3.31
AWC	6.25	0.20	3.31
MBK	17.80	0.50	2.89
JAS	2.20	0.06	2.80
PLANB	7.50	0.20	2.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	13.40	-0.10	-0.74
THCOM	13.90	-0.10	-0.71
BGRIM	39.25	-0.25	-0.63
KTB	17.80	-0.10	-0.56
DELTA	716.00	-4.00	-0.56
MAJOR	18.10	-0.10	-0.55
KKP	73.50	-0.25	-0.34
TTCL	4.50	0.00	0.00
GFPT	12.90	0.00	0.00
S	1.84	0.00	0.00
ERW	4.48	0.00	0.00
RATCH	42.50	0.00	0.00
GUNKUL	5.15	0.00	0.00
AP	11.50	0.00	0.00
BLAND	1.04	0.00	0.00
BJC	35.00	0.00	0.00
BAM	15.60	0.00	0.00
TQM	39.25	0.00	0.00
SUPER	0.66	0.00	0.00

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
27/12/2022	409,058	363,227	45,831	60,016	61,045	-1,029	123,218	168,020	-44,802	592,292	633,858

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/12/2022	2,996	3,007	-11	1,272	857	415	3,855	4,259	-404	8,123	36,670

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/12/2022	2	0	2	13,853	13,362	491	20,701	21,194	-493	34,556	213,460