

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Dec-22	27-Dec-22	Change	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22
S50Z22	Dec 2022	999.80	998.60	1.2 0.12 %	135,604	-38.68 %	221,140	-23.68 %	289,763	-11.99 %	329,253	-6.07 %	350,543
S50F23	Jan 2023	999.60	997.20	2.4 0.24 %	172	0.58 %	171	-35.23 %	264	-6.05 %	281	-4.10 %	293
S50G23	Feb 2023	999.50	997.00	2.5 0.25 %	161	16.67 %	138	33.98 %	103	-6.36 %	110	0.00 %	110
S50H23	Mar 2023	997.10	994.40	2.7 0.27 %	465,346	26.01 %	369,292	55.58 %	237,366	10.95 %	213,945	24.91 %	171,277
S50M23	Jun 2023	994.70	992.10	2.6 0.26 %	31,209	4.04 %	29,998	-0.39 %	30,115	0.84 %	29,865	0.89 %	29,601
S50U23	Sep 2023	988.40	986.50	1.9 0.19 %	12,814	-2.32 %	13,119	-6.32 %	14,004	1.02 %	13,862	0.12 %	13,846

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Dec-22	27-Dec-22	Change	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22
WHAU23	Sep 2023	34,507	3.99	3.91	0.08 2.05 %	4,009	-81.79 %	22,016	-0.02 %	22,021	0.00 %	22,021	-18.50 %	27,021
TRUEH23	Mar 2023	33,514	4.74	4.72	0.02 0.42 %	81,698	69.52 %	48,194	49.96 %	32,138	0.02 %	32,132	6.64 %	30,131
TRUEZ22	Dec 2022	33,045	4.78	4.78	0.00 0.00 %	10,736	-75.47 %	43,773	-28.62 %	61,324	-0.82 %	61,830	-10.82 %	69,330
SIRIH23	Mar 2023	21,459	1.74	1.73	0.01 0.58 %	167,133	11.30 %	150,161	9.54 %	137,089	2.63 %	133,570	-4.96 %	140,543
JASZ22	Dec 2022	13,559	2.21	2.20	0.01 0.45 %	4,574	-74.76 %	18,124	-57.45 %	42,592	-0.11 %	42,639	-39.21 %	70,136
WHAH23	Mar 2023	13,373	4.09	3.98	0.11 2.76 %	18,996	-15.30 %	22,427	-6.71 %	24,041	-1.82 %	24,486	0.11 %	24,459
GUNKULH23	Mar 2023	10,600	5.28	5.18	0.10 1.93 %	208,540	-0.67 %	209,952	1.97 %	205,901	43.08 %	143,906	0.35 %	143,405
WHAM23	Jun 2023	9,009	4.07	3.92	0.15 3.83 %	9,033	-14.22 %	10,530	90.42 %	5,530	9.94 %	5,030	0.02 %	5,029
PLANBH23	Mar 2023	8,006	7.53	7.51	0.02 0.27 %	42,452	23.24 %	34,446	19.12 %	28,918	7.49 %	26,903	12.60 %	23,892
AAVH23	Mar 2023	7,592	3.07	3.03	0.04 1.32 %	28,200	23.47 %	22,840	-12.11 %	25,988	0.77 %	25,790	14.92 %	22,442

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	(+/-)	22-Dec-22	28-Dec-22	27-Dec-22	Change
JASH23	Mar 2023	7,569	214,184	3.66 %	206,619	8.18 %	190,996	0.02 %	190,959	17.96 %	161,882	2.20	2.24	-0.04 -1.8 %
GUNKULH23	Mar 2023	10,600	208,540	-0.67 %	209,952	1.97 %	205,901	43.08 %	143,906	0.35 %	143,405	5.28	5.18	0.1 1.93 %
SIRIH23	Mar 2023	21,459	167,133	11.30 %	150,161	9.54 %	137,089	2.63 %	133,570	-4.96 %	140,543	1.74	1.73	0.01 0.58 %
BLANDU23	Sep 2023	1	142,073	0.00 %	142,072	785.24 %	7,536	0.00 %	7,536	0.00 %	7,536	1.04	1.04	0 0 %
BLANDM23	Jun 2023	1,001	101,090	1.00 %	100,089	0.00 %	100,088	0.00 %	100,088	0.00 %	100,083	1.04	1.04	0 0 %
BLANDH23	Mar 2023	4,537	85,652	5.58 %	81,128	2.27 %	79,331	5.87 %	74,936	1.36 %	73,930	1.06	1.06	0 0 %
SIRIM23	Jun 2023	1	85,533	0.00 %	85,533	-5.45 %	90,464	0.08 %	90,394	6.48 %	84,892	1.74	1.72	0.02 1.16 %
TRUEH23	Mar 2023	33,514	81,698	69.52 %	48,194	49.96 %	32,138	0.02 %	32,132	6.64 %	30,131	4.74	4.72	0.02 0.42 %
SUPERM23	Jun 2023	1,030	76,676	1.36 %	75,646	5.58 %	71,646	0.43 %	71,341	0.01 %	71,331	0.66	0.66	0 0 %
ITDH23	Mar 2023	41	58,977	0.06 %	58,942	53.71 %	38,346	1.89 %	37,636	2.78 %	36,619	1.92	1.92	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	4.10	0.16	4.06
STA	21.00	0.80	3.96
THCOM	14.40	0.50	3.60
AMATA	21.20	0.60	2.91
JMT	67.75	1.50	2.26
BANPU	13.70	0.30	2.24
RS	16.10	0.30	1.90
BDMS	29.00	0.50	1.75
SAWAD	49.25	0.75	1.55
STEC	13.20	0.20	1.54

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	11.40	-0.20	-1.72
GFPT	12.70	-0.20	-1.55
STPI	4.16	-0.06	-1.42
PTG	14.30	-0.20	-1.38
PRM	7.15	-0.10	-1.38
BEC	10.00	-0.10	-0.99
HANA	51.75	-0.50	-0.96
JAS	2.18	-0.02	-0.91
CKP	4.60	-0.04	-0.86
BEAUTY	1.38	-0.01	-0.72

## 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
28/12/2022	235,061	243,396	-8,335	46,669	47,120	-451	92,515	83,729	8,786	374,245	645,306

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2022	20,994	21,516	-522	5,291	5,590	-299	22,412	21,591	821	48,697	35,644

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2022	87	139	-52	22,636	4,352	18,284	16,877	35,109	-18,232	39,600	197,964