

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Dec-22	19-Dec-22	Change	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22
S50Z22	Dec 2022	975.10	980.30	-5.2 -0.53 %	380,813	-3.93 %	396,399	-2.22 %	405,415	1.66%	398,797	-0.84 %	402,172
S50F23	Jan 2023	975.10	978.60	-3.5 -0.36 %	293	9.74 %	267	-1.84 %	272	5.84%	257	8.90 %	236
S50G23	Feb 2023	972.40	976.00	-3.6 -0.37 %	109	2.83 %	106	17.78 %	90	1.12%	89	0.00 %	89
S50H23	Mar 2023	968.90	972.40	-3.5 -0.36 %	133,965	7.16 %	125,013	2.04 %	122,518	7.67%	113,793	7.05 %	106,297
S50M23	Jun 2023	967.60	970.90	-3.3 -0.34 %	29,392	5.59 %	27,837	1.78 %	27,349	6.94%	25,575	8.95 %	23,475
S50U23	Sep 2023	962.40	965.80	-3.4 -0.35 %	14,225	5.94 %	13,427	2.19 %	13,139	0.35%	13,093	3.01 %	12,710

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Dec-22	19-Dec-22	Change	20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22
SIRIH23	Mar 2023	28,998	1.71	1.74	-0.03 -1.72%	171,368	2.20 %	167,680	14.72 %	146,162	-4.11 %	152,429	-17.04 %	183,739
WHAU23	Sep 2023	25,601	3.86	3.88	-0.02 -0.52%	22,521	131.70 %	9,720	5.43 %	9,219	-51.52 %	19,018	0.01 %	19,016
JASH23	Mar 2023	20,168	2.13	2.25	-0.12 -5.33%	151,877	0.69 %	150,834	9.43 %	137,833	0.76 %	136,799	-0.64 %	137,684
GUNKULH23	Mar 2023	13,075	5.15	5.16	-0.01 -0.19%	137,398	8.75 %	126,347	-0.37 %	126,822	-1.18 %	128,333	16.05 %	110,583
JASZ22	Dec 2022	11,081	2.16	2.23	-0.07 -3.14%	79,641	-12.16 %	90,666	-12.96 %	104,168	-1.42 %	105,673	-1.12 %	106,873
WHAM23	Jun 2023	10,000	3.87	3.89	-0.02 -0.51%	5,029	-66.54 %	15,029	0.01 %	15,028	36.28 %	11,027	9.97 %	10,027
ORH23	Mar 2023	8,420	22.95	23.50	-0.55 -2.34%	9,122	-36.73 %	14,417	0.29 %	14,376	29.65 %	11,088	4.45 %	10,616
BLANDZ22	Dec 2022	7,347	1.06	1.06	0.00 0.00%	149,187	-4.54 %	156,287	0.00 %	156,287	-0.74 %	157,458	0.10 %	157,306
BLANDU23	Sep 2023	7,000	1.05	1.05	0.00 0.00%	7,536	305.97 %	536	0.00 %	536	0.00 %	536	0.00 %	536
TTBH23	Mar 2023	6,863	1.35	1.36	-0.01 -0.74%	39,938	17.89 %	33,878	-1.45 %	34,376	0.12 %	34,335	1.46 %	33,840

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price			
			*20-Dec-22	(+/-)	19-Dec-22	(+/-)	16-Dec-22	(+/-)	15-Dec-22	(+/-)	14-Dec-22	20-Dec-22	19-Dec-22	Change	
SIRIH23	Mar 2023	28,998	171,368	2.20 %	167,680	14.72 %	146,162	-4.11 %	152,429	-17.04 %	183,739	1.71	1.74	-0.03	-1.7 %
JASH23	Mar 2023	20,168	151,877	0.69 %	150,834	9.43 %	137,833	0.76 %	136,799	-0.64 %	137,684	2.13	2.25	-0.1	-5.3 %
BLANDZ22	Dec 2022	7,347	149,187	-4.54 %	156,287	0.00 %	156,287	-0.74 %	157,458	0.10 %	157,306	1.06	1.06	0	0 %
GUNKULH23	Mar 2023	13,075	137,398	8.75 %	126,347	-0.37 %	126,822	-1.18 %	128,333	16.05 %	110,583	5.15	5.16	-0.01	-0.2 %
GUNKULZ22	Dec 2022	207	113,369	-0.18 %	113,569	-0.87 %	114,569	-2.10 %	117,032	-15.01 %	137,707	5.14	5.16	-0.02	-0.4 %
BLANDM23	Jun 2023	5,000	100,083	-4.76 %	105,083	0.00 %	105,083	0.00 %	105,083	0.00 %	105,083	1.05	1.05	0	0 %
SIRIM23	Jun 2023	1,512	93,390	-0.52 %	93,881	25.38 %	74,878	45.73 %	51,381	-7.22 %	55,381	1.71	1.76	-0.05	-2.8 %
JASZ22	Dec 2022	11,081	79,641	-12.16 %	90,666	-12.96 %	104,168	-1.42 %	105,673	-1.12 %	106,873	2.16	2.23	-0.07	-3.1 %
BLANDH23	Mar 2023	6,397	71,229	9.78 %	64,882	0.00 %	64,882	-10.86 %	72,789	0.60 %	72,358	1.07	1.08	-0.01	-0.9 %
TRUEZ22	Dec 2022	541	70,349	0.66 %	69,886	0.69 %	69,405	-1.67 %	70,585	-1.04 %	71,325	4.75	4.76	-0.01	-0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.66	0.02	3.13
COM7	32.25	0.50	1.57
GLOBAL	21.20	0.30	1.44
TTW	8.85	0.10	1.14
KKP	72.00	0.75	1.05
TTB	1.36	0.01	0.74
BANPU	13.60	0.10	0.74
IRPC	2.90	0.02	0.69
TQM	39.00	0.25	0.65
BPP	15.90	0.10	0.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.08	-0.14	-6.31
STGT	8.65	-0.40	-4.42
OSP	27.25	-1.25	-4.39
KCE	45.50	-2.00	-4.21
PTG	14.10	-0.50	-3.42
DELTA	662.00	-22.00	-3.22
BAM	15.30	-0.50	-3.16
BCPG	10.00	-0.30	-2.91
CK	23.70	-0.70	-2.87
SIRI	1.75	-0.05	-2.78

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
20/12/2022	76,505	104,622	-28,117	53,183	54,855	-1,672	136,537	106,748	29,789	266,225	558,797

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2022	16,918	14,784	2,134	3,309	2,872	437	15,919	18,490	-2,571	36,146	43,416

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2022	1	40	-39	26,383	21,537	4,846	33,959	38,766	-4,807	60,343	194,459