

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Dec-22	28-Dec-22	Change	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22
S50F23	Jan 2023	1,005.20	999.60	5.6 0.56 %	254	47.67 %	172	0.58 %	171	-35.23 %	264	-6.05 %	281
S50G23	Feb 2023	1,005.00	999.50	5.5 0.55 %	107	-33.54 %	161	16.67 %	138	33.98 %	103	-6.36 %	110
S50H23	Mar 2023	1,002.40	997.10	5.3 0.53 %	478,182	2.76 %	465,346	26.01 %	369,292	55.58 %	237,366	10.95 %	213,945
S50M23	Jun 2023	999.50	994.70	4.8 0.48 %	34,476	10.47 %	31,209	4.04 %	29,998	-0.39 %	30,115	0.84 %	29,865
S50U23	Sep 2023	993.60	988.40	5.2 0.53 %	13,580	5.98 %	12,814	-2.32 %	13,119	-6.32 %	14,004	1.02 %	13,862
S50Z23	Dec 2023	994.00	990.10	3.9 0.39 %	769	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Dec-22	28-Dec-22	Change	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22
SIRIH23	Mar 2023	32,660	1.73	1.74	-0.01 -0.57 %	187,401	12.13 %	167,133	11.30 %	150,161	9.54 %	137,089	2.63 %	133,570
TRUEH23	Mar 2023	11,539	4.81	4.74	0.07 1.48 %	89,211	9.20 %	81,698	69.52 %	48,194	49.96 %	32,138	0.02 %	32,132
ESSOH23	Mar 2023	11,024	12.90	12.56	0.34 2.71 %	12,277	-16.90 %	14,773	11.26 %	13,278	37.64 %	9,647	0.19 %	9,629
TTBH23	Mar 2023	8,482	1.40	1.39	0.01 0.72 %	54,194	10.79 %	48,914	6.79 %	45,806	1.74 %	45,024	10.36 %	40,797
WHAU23	Sep 2023	6,000	4.12	3.99	0.13 3.26 %	1,009	-74.83 %	4,009	-81.79 %	22,016	-0.02 %	22,021	0.00 %	22,021
KTBZ23	Dec 2023	6,000	17.75	17.63	0.12 0.68 %	3,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
AAVH23	Mar 2023	4,814	3.06	3.07	-0.01 -0.33 %	32,899	16.66 %	28,200	23.47 %	22,840	-12.11 %	25,988	0.77 %	25,790
STECM23	Jun 2023	4,804	13.71	13.17	0.54 4.10 %	6,939	1.52 %	6,835	16.18 %	5,883	34.22 %	4,383	13.05 %	3,877
WHAH23	Mar 2023	4,397	4.14	4.09	0.05 1.22 %	19,267	1.43 %	18,996	-15.30 %	22,427	-6.71 %	24,041	-1.82 %	24,486
SIRIM23	Jun 2023	4,152	1.75	1.74	0.01 0.57 %	84,424	-1.30 %	85,533	0.00 %	85,533	-5.45 %	90,464	0.08 %	90,394

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	(+/-)	23-Dec-22	29-Dec-22	28-Dec-22	Change
JASH23	Mar 2023	3,136	214,310	0.06 %	214,184	3.66 %	206,619	8.18 %	190,996	0.02 %	190,959	2.23	2.20	0.03 1.36 %
GUNKULH23	Mar 2023	3,105	211,585	1.46 %	208,540	-0.67 %	209,952	1.97 %	205,901	43.08 %	143,906	5.32	5.28	0.04 0.76 %
SIRIH23	Mar 2023	32,660	187,401	12.13 %	167,133	11.30 %	150,161	9.54 %	137,089	2.63 %	133,570	1.73	1.74	-0.01 -0.6 %
BLANDU23	Sep 2023	0	142,073	0.00 %	142,073	0.00 %	142,072	785.24 %	7,536	0.00 %	7,536	1.04	1.04	0 0 %
BLANDM23	Jun 2023	1	101,091	0.00 %	101,090	1.00 %	100,089	0.00 %	100,088	0.00 %	100,088	1.05	1.04	0.01 0.96 %
TRUEH23	Mar 2023	11,539	89,211	9.20 %	81,698	69.52 %	48,194	49.96 %	32,138	0.02 %	32,132	4.81	4.74	0.07 1.48 %
BLANDH23	Mar 2023	304	85,652	0.00 %	85,652	5.58 %	81,128	2.27 %	79,331	5.87 %	74,936	1.05	1.06	-0.01 -0.9 %
SIRIM23	Jun 2023	4,152	84,424	-1.30 %	85,533	0.00 %	85,533	-5.45 %	90,464	0.08 %	90,394	1.75	1.74	0.01 0.57 %
SUPERM23	Jun 2023	103	76,776	0.13 %	76,676	1.36 %	75,646	5.58 %	71,646	0.43 %	71,341	0.68	0.66	0.02 3.03 %
ITDH23	Mar 2023	1,160	60,117	1.93 %	58,977	0.06 %	58,942	53.71 %	38,346	1.89 %	37,636	1.94	1.92	0.02 1.04 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	13.80	0.60	4.55
ESSO	13.00	0.50	4.00
BCH	21.10	0.80	3.94
BPP	16.40	0.60	3.80
DTAC	46.75	1.50	3.31
PSL	16.40	0.50	3.14
BDMS	29.75	0.75	2.59
DELTA	722.00	18.00	2.56
BGRIM	40.75	1.00	2.52
VGI	4.34	0.10	2.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	31.00	-0.75	-2.36
KEX	18.50	-0.40	-2.12
SPRC	10.90	-0.20	-1.80
VNG	5.65	-0.10	-1.74
ERW	4.52	-0.06	-1.31
CENTEL	50.25	-0.50	-0.99
BLAND	1.04	-0.01	-0.95
TKN	11.30	-0.10	-0.88
TVO	28.50	-0.25	-0.87
IRPC	3.02	-0.02	-0.66

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
29/12/2022	102,939	88,303	14,636	56,401	55,770	631	120,943	136,210	-15,267	280,283	605,269

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/12/2022	13,999	14,049	-50	2,628	2,997	-369	18,707	18,288	419	35,334	36,857

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/12/2022	0	0	0	11,217	30,101	-18,884	54,558	35,674	18,884	65,775	211,520