

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Dec-22	29-Dec-22	Change	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22
S50F23	Jan 2023	1,010.10	1,005.20	4.9 0.49 %	268	5.51 %	254	47.67 %	172	0.58 %	171	-35.23 %	264
S50G23	Feb 2023	1,007.80	1,005.00	2.8 0.28 %	113	5.61 %	107	-33.54 %	161	16.67 %	138	33.98 %	103
S50H23	Mar 2023	1,007.30	1,002.40	4.9 0.49 %	511,568	6.98 %	478,182	2.76 %	465,346	26.01 %	369,292	55.58 %	237,366
S50M23	Jun 2023	1,004.40	999.50	4.9 0.49 %	34,877	1.16 %	34,476	10.47 %	31,209	4.04 %	29,998	-0.39 %	30,115
S50U23	Sep 2023	998.60	993.60	5 0.5 %	14,675	8.06 %	13,580	5.98 %	12,814	-2.32 %	13,119	-6.32 %	14,004
S50Z23	Dec 2023	998.60	994.00	4.6 0.46 %	1,722	123.93 %	769	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								
			30-Dec-22	29-Dec-22	Change	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22
TTBH23	Mar 2023	31,338	1.41	1.40	0.01 0.71 %	62,970	16.19 %	54,194	10.79 %	48,914	6.79 %	45,806	1.74 %	45,024
ESSOH23	Mar 2023	12,875	12.62	12.90	-0.28 -2.17 %	13,928	13.45 %	12,277	-16.90 %	14,773	11.26 %	13,278	37.64 %	9,647
SIRIH23	Mar 2023	8,808	1.72	1.73	-0.01 -0.58 %	188,039	0.34 %	187,401	12.13 %	167,133	11.30 %	150,161	9.54 %	137,089
WHAH23	Mar 2023	6,731	4.08	4.14	-0.06 -1.45 %	19,463	1.02 %	19,267	1.43 %	18,996	-15.30 %	22,427	-6.71 %	24,041
BAMH23	Mar 2023	4,488	15.99	15.90	0.09 0.57 %	15,005	6.77 %	14,054	-7.15 %	15,136	10.49 %	13,699	12.67 %	12,159
CHGH23	Mar 2023	4,001	3.64	3.66	-0.02 -0.55 %	5,540	-35.12 %	8,539	-5.46 %	9,032	5.86 %	8,532	6.23 %	8,032
COM7H23	Mar 2023	3,892	33.30	33.00	0.30 0.91 %	12,812	-16.22 %	15,292	13.43 %	13,482	8.08 %	12,474	-0.76 %	12,570
TRUEM23	Jun 2023	3,790	4.79	4.81	-0.02 -0.42 %	3,958	-48.92 %	7,748	-16.19 %	9,245	0.00 %	9,245	0.00 %	9,245
GUNKULH23	Mar 2023	3,612	5.31	5.32	-0.01 -0.19 %	210,109	-0.70 %	211,585	1.46 %	208,540	-0.67 %	209,952	1.97 %	205,901
GUNKULM23	Jun 2023	3,500	5.28	5.29	-0.01 -0.19 %	38,832	1.30 %	38,332	8.49 %	35,332	4.44 %	33,831	8.07 %	31,306

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	(+/-)	26-Dec-22	30-Dec-22	29-Dec-22	Change
JASH23	Mar 2023	1,159	213,303	-0.47 %	214,310	0.06 %	214,184	3.66 %	206,619	8.18 %	190,996	2.19	2.23	-0.04 -1.8 %
GUNKULH23	Mar 2023	3,612	210,109	-0.70 %	211,585	1.46 %	208,540	-0.67 %	209,952	1.97 %	205,901	5.31	5.32	-0.01 -0.2 %
SIRIH23	Mar 2023	8,808	188,039	0.34 %	187,401	12.13 %	167,133	11.30 %	150,161	9.54 %	137,089	1.72	1.73	-0.01 -0.6 %
BLANDU23	Sep 2023	1,000	143,073	0.70 %	142,073	0.00 %	142,073	0.00 %	142,073	785.24 %	7,536	1.05	1.04	0.01 0.96 %
BLANDM23	Jun 2023	1	101,092	0.00 %	101,091	0.00 %	101,090	1.00 %	100,089	0.00 %	100,088	1.06	1.05	0.01 0.95 %
TRUEH23	Mar 2023	1,254	89,095	-0.13 %	89,211	9.20 %	81,698	69.52 %	48,194	49.96 %	32,138	4.79	4.81	-0.02 -0.4 %
BLANDH23	Mar 2023	19	85,655	0.00 %	85,652	0.00 %	85,652	5.58 %	81,128	2.27 %	79,331	1.06	1.05	0.01 0.95 %
SIRIM23	Jun 2023	2,000	82,424	-2.37 %	84,424	-1.30 %	85,533	0.00 %	85,533	-5.45 %	90,464	1.71	1.75	-0.04 -2.3 %
SUPERM23	Jun 2023	0	76,776	0.00 %	76,776	0.13 %	76,676	1.36 %	75,646	5.58 %	71,646	0.68	0.68	0 0 %
TTBH23	Mar 2023	31,338	62,970	16.19 %	54,194	10.79 %	48,914	6.79 %	45,806	1.74 %	45,024	1.41	1.40	0.01 0.71 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	830.00	108.00	14.96
TOA	33.75	1.00	3.05
TKN	11.60	0.30	2.65
COM7	34.00	0.75	2.26
BCP	31.50	0.50	1.61
PTT	33.25	0.50	1.53
TTB	1.41	0.02	1.44
PRM	7.15	0.10	1.42
SPCG	14.50	0.20	1.40
VGI	4.40	0.06	1.38

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	12.60	-0.40	-3.08
BCH	20.50	-0.60	-2.84
ICHI	11.30	-0.30	-2.59
BDMS	29.00	-0.75	-2.52
BGRIM	39.75	-1.00	-2.45
CPN	71.00	-1.50	-2.07
SPALI	24.30	-0.50	-2.02
HMPRO	15.50	-0.30	-1.90
BH	212.00	-4.00	-1.85
PSL	16.10	-0.30	-1.83

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
30/12/2022	118,870	95,735	23,135	31,174	31,785	-611	87,413	109,937	-22,524	237,457	563,223

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2022	11,248	9,447	1,801	2,295	1,568	727	11,500	14,028	-2,528	25,043	28,559

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2022	0	0	0	12,815	6,019	6,796	13,069	19,865	-6,796	25,884	181,046