

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Jan-23	30-Dec-22	Change	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22
S50F23	Jan 2023	1,011.40	1,010.10	1.3 0.13 %	272	1.49 %	268	5.51 %	254	47.67 %	172	0.58 %	171
S50G23	Feb 2023	1,010.40	1,007.80	2.6 0.26 %	109	-3.54 %	113	5.61 %	107	-33.54 %	161	16.67 %	138
S50H23	Mar 2023	1,008.10	1,007.30	0.8 0.08 %	533,657	4.32 %	511,568	6.98 %	478,182	2.76 %	465,346	26.01 %	369,292
S50M23	Jun 2023	1,005.00	1,004.40	0.6 0.06 %	34,905	0.08 %	34,877	1.16 %	34,476	10.47 %	31,209	4.04 %	29,998
S50U23	Sep 2023	999.20	998.60	0.6 0.06 %	14,860	1.26 %	14,675	8.06 %	13,580	5.98 %	12,814	-2.32 %	13,119
S50Z23	Dec 2023	999.00	998.60	0.4 0.04 %	2,634	52.96 %	1,722	123.93 %	769	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Jan-23	30-Dec-22	Change	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22
TTBH23	Mar 2023	35,849	1.43	1.41	0.02 1.42%	66,098	4.97 %	62,970	16.19 %	54,194	10.79 %	48,914	6.79 %	45,806
SIRIH23	Mar 2023	28,106	1.73	1.72	0.01 0.58%	179,639	-4.47 %	188,039	0.34 %	187,401	12.13 %	167,133	11.30 %	150,161
VGIH23	Mar 2023	22,670	4.58	4.37	0.21 4.81%	4,416	-78.41 %	20,458	0.47 %	20,362	5.65 %	19,273	0.31 %	19,214
WHAM23	Jun 2023	10,001	4.05	4.01	0.04 1.00%	2,535	-79.78 %	12,534	-3.84 %	13,034	44.29 %	9,033	-14.22 %	10,530
BEAUTYM23	Jun 2023	5,531	1.50	1.42	0.08 5.63%	5,836	-37.29 %	9,306	0.06 %	9,300	5.68 %	8,800	29.41 %	6,800
WHAH23	Mar 2023	4,658	4.16	4.08	0.08 1.96%	16,473	-15.36 %	19,463	1.02 %	19,267	1.43 %	18,996	-15.30 %	22,427
KTBH23	Mar 2023	4,396	17.92	17.88	0.04 0.22%	12,274	18.37 %	10,369	4.73 %	9,901	-0.67 %	9,968	1.30 %	9,840
AAVH23	Mar 2023	4,251	3.06	3.05	0.01 0.33%	36,814	5.75 %	34,811	5.81 %	32,899	16.66 %	28,200	23.47 %	22,840
KTBZ23	Dec 2023	4,000	17.79	17.75	0.04 0.23%	5,000	66.67 %	3,000	0.00 %	3,000	0.00 %	0	0.00 %	0
BBLH23	Mar 2023	3,587	151.97	148.72	3.25 2.19%	6,940	39.53 %	4,974	-5.47 %	5,262	4.16 %	5,052	1.32 %	4,986

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	(+/-)	27-Dec-22	03-Jan-23	30-Dec-22	Change
JASH23	Mar 2023	513	212,815	-0.23 %	213,303	-0.47 %	214,310	0.06 %	214,184	3.66 %	206,619	2.20	2.19	0.01 0.46 %
GUNKULH23	Mar 2023	2,045	211,136	0.49 %	210,109	-0.70 %	211,585	1.46 %	208,540	-0.67 %	209,952	5.30	5.31	-0.01 -0.2 %
SIRIH23	Mar 2023	28,106	179,639	-4.47 %	188,039	0.34 %	187,401	12.13 %	167,133	11.30 %	150,161	1.73	1.72	0.01 0.58 %
BLANDU23	Sep 2023	1	143,074	0.00 %	143,073	0.70 %	142,073	0.00 %	142,073	0.00 %	142,072	1.05	1.05	0 0 %
BLANDM23	Jun 2023	1	101,093	0.00 %	101,092	0.00 %	101,091	0.00 %	101,090	1.00 %	100,089	1.06	1.06	0 0 %
TRUEH23	Mar 2023	1,506	88,597	-0.56 %	89,095	-0.13 %	89,211	9.20 %	81,698	69.52 %	48,194	4.82	4.79	0.03 0.63 %
BLANDH23	Mar 2023	501	86,156	0.58 %	85,655	0.00 %	85,652	0.00 %	85,652	5.58 %	81,128	1.06	1.06	0 0 %
SIRIM23	Jun 2023	1,001	83,424	1.21 %	82,424	-2.37 %	84,424	-1.30 %	85,533	0.00 %	85,533	1.73	1.71	0.02 1.17 %
SUPERM23	Jun 2023	0	76,776	0.00 %	76,776	0.00 %	76,776	0.13 %	76,676	1.36 %	75,646	0.67	0.68	-0.01 -1.5 %
TTBH23	Mar 2023	35,849	66,098	4.97 %	62,970	16.19 %	54,194	10.79 %	48,914	6.79 %	45,806	1.43	1.41	0.02 1.42 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	930.00	100.00	12.05
VGI	4.84	0.44	10.00
BEAUTY	1.49	0.10	7.19
MEGA	49.75	3.00	6.42
PRM	7.50	0.35	4.90
HANA	53.50	2.00	3.88
AEONTS	187.50	5.50	3.02
WHA	4.20	0.12	2.94
COM7	35.00	1.00	2.94
BCH	21.00	0.50	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	27.50	-1.25	-4.35
ESSO	12.30	-0.30	-2.38
BANPU	13.40	-0.30	-2.19
JMT	67.50	-1.50	-2.17
SAWAD	47.75	-1.00	-2.05
IRPC	2.96	-0.06	-1.99
SPRC	10.50	-0.20	-1.87
CK	23.90	-0.40	-1.65
DTAC	46.00	-0.75	-1.60
BEM	9.65	-0.15	-1.53

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
03/01/2023	96,646	83,608	13,038	18,880	17,110	1,770	84,876	99,684	-14,808	200,402	586,437

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/01/2023	25,468	19,817	5,651	4,011	4,387	-376	19,746	25,021	-5,275	49,225	32,958

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/01/2023	6	0	6	21,664	24,938	-3,274	21,557	18,289	3,268	43,227	178,631