

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Jan-23	03-Jan-23	Change	04-Jan-23	(+/-)	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22
S50F23	Jan 2023	1,008.00	1,011.40	-3.4 -0.34 %	246	-9.56 %	272	1.49 %	268	5.51 %	254	47.67 %	172
S50G23	Feb 2023	1,006.60	1,010.40	-3.8 -0.38 %	108	-0.92 %	109	-3.54 %	113	5.61 %	107	-33.54 %	161
S50H23	Mar 2023	1,005.10	1,008.10	-3 -0.3 %	520,966	-2.38 %	533,657	4.32 %	511,568	6.98 %	478,182	2.76 %	465,346
S50M23	Jun 2023	1,001.90	1,005.00	-3.1 -0.31 %	35,149	0.70 %	34,905	0.08 %	34,877	1.16 %	34,476	10.47 %	31,209
S50U23	Sep 2023	996.50	999.20	-2.7 -0.27 %	15,807	6.37 %	14,860	1.26 %	14,675	8.06 %	13,580	5.98 %	12,814
S50Z23	Dec 2023	996.20	999.00	-2.8 -0.28 %	3,206	21.72 %	2,634	52.96 %	1,722	123.93 %	769	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jan-23	03-Jan-23	Change	04-Jan-23	(+/-)	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22
SIRIH23	Mar 2023	44,848	1.77	1.73	0.04 2.31 %	160,449	-10.68 %	179,639	-4.47 %	188,039	0.34 %	187,401	12.13 %	167,133
BANPUM23	Jun 2023	15,020	12.40	13.05	-0.65 -4.98 %	33,369	58.43 %	21,062	2.47 %	20,555	0.50 %	20,453	-1.36 %	20,735
ESSOH23	Mar 2023	14,368	11.70	12.34	-0.64 -5.19 %	13,158	1.78 %	12,928	-7.18 %	13,928	13.45 %	12,277	-16.90 %	14,773
TTBH23	Mar 2023	11,126	1.43	1.43	0.00 0.00 %	69,509	5.16 %	66,098	4.97 %	62,970	16.19 %	54,194	10.79 %	48,914
BEAUTYU23	Sep 2023	9,000	1.52	1.50	0.02 1.33 %	22,020	-29.01 %	31,020	0.00 %	31,020	0.00 %	31,020	1.64 %	30,520
BANPUH23	Mar 2023	7,226	12.89	13.51	-0.62 -4.59 %	28,276	-8.13 %	30,779	3.33 %	29,787	-0.01 %	29,790	3.98 %	28,650
BLANDH23	Mar 2023	6,950	1.06	1.06	0.00 0.00 %	92,506	7.37 %	86,156	0.58 %	85,655	0.00 %	85,652	0.00 %	85,652
WHAH23	Mar 2023	6,058	4.10	4.16	-0.06 -1.44 %	21,460	30.27 %	16,473	-15.36 %	19,463	1.02 %	19,267	1.43 %	18,996
BLANDM23	Jun 2023	5,000	1.06	1.06	0.00 0.00 %	106,093	4.95 %	101,093	0.00 %	101,092	0.00 %	101,091	0.00 %	101,090
BEMZ23	Dec 2023	4,980	9.79	9.81	-0.02 -0.20 %	2,490	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			04-Jan-23	(+/-)	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	(+/-)	28-Dec-22	04-Jan-23	03-Jan-23	Change
JASH23	Mar 2023	519	212,318	-0.23 %	212,815	-0.23 %	213,303	-0.47 %	214,310	0.06 %	214,184	2.19	2.20	-0.01 -0.5 %
GUNKULH23	Mar 2023	3,153	211,249	0.05 %	211,136	0.49 %	210,109	-0.70 %	211,585	1.46 %	208,540	5.15	5.30	-0.2 -2.8 %
SIRIH23	Mar 2023	44,848	160,449	-10.68 %	179,639	-4.47 %	188,039	0.34 %	187,401	12.13 %	167,133	1.77	1.73	0.04 2.31 %
BLANDU23	Sep 2023	0	143,074	0.00 %	143,074	0.00 %	143,073	0.70 %	142,073	0.00 %	142,073	1.05	1.05	0 0 %
BLANDM23	Jun 2023	5,000	106,093	4.95 %	101,093	0.00 %	101,092	0.00 %	101,091	0.00 %	101,090	1.06	1.06	0 0 %
BLANDH23	Mar 2023	6,950	92,506	7.37 %	86,156	0.58 %	85,655	0.00 %	85,652	0.00 %	85,652	1.06	1.06	0 0 %
TRUEH23	Mar 2023	1,530	89,599	1.13 %	88,597	-0.56 %	89,095	-0.13 %	89,211	9.20 %	81,698	4.82	4.82	0 0 %
SIRIM23	Jun 2023	3,008	80,428	-3.59 %	83,424	1.21 %	82,424	-2.37 %	84,424	-1.30 %	85,533	1.76	1.73	0.03 1.73 %
SUPERM23	Jun 2023	1,000	75,776	-1.30 %	76,776	0.00 %	76,776	0.00 %	76,776	0.13 %	76,676	0.68	0.67	0.01 1.49 %
TTBH23	Mar 2023	11,126	69,509	5.16 %	66,098	4.97 %	62,970	16.19 %	54,194	10.79 %	48,914	1.43	1.43	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	35.75	2.75	8.33
BGRIM	41.50	1.75	4.40
SIRI	1.83	0.06	3.39
GPSC	75.00	2.25	3.09
CRC	47.50	1.25	2.70
TQM	40.75	1.00	2.52
EGCO	175.00	3.50	2.04
PLANB	7.70	0.15	1.99
CENTEL	52.00	1.00	1.96
SCB	109.00	2.00	1.87

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	9.95	-0.55	-5.24
ESSO	11.70	-0.60	-4.88
PTTEP	167.00	-8.00	-4.57
BANPU	12.80	-0.60	-4.48
PRM	7.25	-0.25	-3.33
TOP	54.00	-1.75	-3.14
GUNKUL	5.10	-0.15	-2.86
HANA	52.00	-1.50	-2.80
KCE	46.00	-1.25	-2.65
BAM	15.30	-0.40	-2.55

## 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
04/01/2023	82,012	87,439	-5,427	31,266	29,914	1,352	115,530	111,455	4,075	228,808	575,482

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2023	31,007	27,271	3,736	4,110	4,227	-117	25,236	28,855	-3,619	60,353	35,204

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2023	372	402	-30	22,773	24,179	-1,406	34,686	33,250	1,436	57,831	175,536