

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Jan-23	04-Jan-23	Change	05-Jan-23	(+/-)	04-Jan-23	(+/-)	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22
S50F23	Jan 2023	1,002.80	1,008.00	-5.2 -0.52 %	251	2.03 %	246	-9.56 %	272	1.49 %	268	5.51 %	254
S50G23	Feb 2023	1,002.50	1,006.60	-4.1 -0.41 %	107	-0.93 %	108	-0.92 %	109	-3.54 %	113	5.61 %	107
S50H23	Mar 2023	999.50	1,005.10	-5.6 -0.56 %	527,207	1.20 %	520,966	-2.38 %	533,657	4.32 %	511,568	6.98 %	478,182
S50M23	Jun 2023	996.10	1,001.90	-5.8 -0.58 %	36,352	3.42 %	35,149	0.70 %	34,905	0.08 %	34,877	1.16 %	34,476
S50U23	Sep 2023	991.30	996.50	-5.2 -0.52 %	16,806	6.32 %	15,807	6.37 %	14,860	1.26 %	14,675	8.06 %	13,580
S50Z23	Dec 2023	991.40	996.20	-4.8 -0.48 %	3,999	24.73 %	3,206	21.72 %	2,634	52.96 %	1,722	123.93 %	769

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jan-23	04-Jan-23	Change	05-Jan-23	(+/-)	04-Jan-23	(+/-)	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22
SIRIH23	Mar 2023	111,832	1.62	1.77	-0.15 -8.47 %	146,355	-8.78 %	160,449	-10.68 %	179,639	-4.47 %	188,039	0.34 %	187,401
TTBH23	Mar 2023	41,286	1.43	1.43	0.00 0.00 %	51,272	-26.24 %	69,509	5.16 %	66,098	4.97 %	62,970	16.19 %	54,194
WHAH23	Mar 2023	14,777	4.05	4.10	-0.05 -1.22 %	34,734	61.85 %	21,460	30.27 %	16,473	-15.36 %	19,463	1.02 %	19,267
ESSOH23	Mar 2023	10,766	11.50	11.70	-0.20 -1.71 %	14,419	9.58 %	13,158	1.78 %	12,928	-7.18 %	13,928	13.45 %	12,277
GUNKULH23	Mar 2023	9,342	4.96	5.15	-0.19 -3.69 %	211,450	0.10 %	211,249	0.05 %	211,136	0.49 %	210,109	-0.70 %	211,585
KTBH23	Mar 2023	7,859	18.21	17.72	0.49 2.77 %	8,569	-35.05 %	13,193	7.49 %	12,274	18.37 %	10,369	4.73 %	9,901
GUNKULM23	Jun 2023	6,120	4.90	5.12	-0.22 -4.30 %	39,246	1.06 %	38,833	-1.27 %	39,333	1.29 %	38,832	1.30 %	38,332
BLANDH23	Mar 2023	5,886	1.07	1.06	0.01 0.94 %	90,104	-2.60 %	92,506	7.37 %	86,156	0.58 %	85,655	0.00 %	85,652
LHH23	Mar 2023	5,558	9.74	9.90	-0.16 -1.62 %	2,238	-39.38 %	3,692	0.03 %	3,691	0.08 %	3,688	1.49 %	3,634
WHAM23	Jun 2023	5,510	3.98	4.09	-0.11 -2.69 %	7,045	39.92 %	5,035	98.62 %	2,535	-79.78 %	12,534	-3.84 %	13,034

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*05-Jan-23	(+/-)	04-Jan-23	(+/-)	03-Jan-23	(+/-)	30-Dec-22	(+/-)	29-Dec-22	05-Jan-23	04-Jan-23	Change
GUNKULH23	Mar 2023	9,342	211,450	0.10 %	211,249	0.05 %	211,136	0.49 %	210,109	-0.70 %	211,585	4.96	5.15	-0.2 -3.7 %
JASH23	Mar 2023	2,031	211,327	-0.47 %	212,318	-0.23 %	212,815	-0.23 %	213,303	-0.47 %	214,310	2.25	2.19	0.06 2.74 %
SIRIH23	Mar 2023	111,832	146,355	-8.78 %	160,449	-10.68 %	179,639	-4.47 %	188,039	0.34 %	187,401	1.62	1.77	-0.2 -8.5 %
BLANDU23	Sep 2023	1	143,075	0.00 %	143,074	0.00 %	143,074	0.00 %	143,073	0.70 %	142,073	1.08	1.05	0.03 2.86 %
BLANDM23	Jun 2023	2	106,095	0.00 %	106,093	4.95 %	101,093	0.00 %	101,092	0.00 %	101,091	1.09	1.06	0.03 2.83 %
BLANDH23	Mar 2023	5,886	90,104	-2.60 %	92,506	7.37 %	86,156	0.58 %	85,655	0.00 %	85,652	1.07	1.06	0.01 0.94 %
TRUEH23	Mar 2023	543	89,137	-0.52 %	89,599	1.13 %	88,597	-0.56 %	89,095	-0.13 %	89,211	4.81	4.82	-0.01 -0.2 %
SIRIM23	Jun 2023	3,556	80,939	0.64 %	80,428	-3.59 %	83,424	1.21 %	82,424	-2.37 %	84,424	1.65	1.76	-0.1 -6.3 %
SUPERM23	Jun 2023	0	75,776	0.00 %	75,776	-1.30 %	76,776	0.00 %	76,776	0.00 %	76,776	0.69	0.68	0.01 1.47 %
ITDH23	Mar 2023	27	60,439	0.04 %	60,413	0.03 %	60,394	0.02 %	60,383	0.44 %	60,117	1.91	1.91	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	10.20	0.40	4.08
SCGP	60.00	2.25	3.90
BA	13.70	0.50	3.79
BEC	10.50	0.30	2.94
KTB	18.10	0.50	2.84
JAS	2.24	0.06	2.75
BPP	16.70	0.40	2.45
STA	21.10	0.50	2.43
BJC	36.00	0.75	2.13
ADVANC	201.00	4.00	2.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	806.00	106.00	-11.62
SIRI	1.66	-0.17	-9.29
BEAUTY	1.43	-0.08	-5.30
AP	11.10	-0.50	-4.31
VGI	4.72	-0.16	-3.28
SPALI	23.60	-0.80	-3.28
CRC	46.00	-1.50	-3.16
GUNKUL	4.94	-0.16	-3.14
AMATA	20.70	-0.60	-2.82
ESSO	11.40	-0.30	-2.56

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
05/01/2023	74,806	91,719	-16,913	37,871	37,189	682	107,205	90,974	16,231	219,882	584,722

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/01/2023	19,988	25,436	-5,448	2,263	3,916	-1,653	27,419	20,318	7,101	49,670	36,766

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/01/2023	238	215	23	17,017	34,741	-17,724	41,897	24,196	17,701	59,152	187,396