

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Jan-23	06-Jan-23	Change	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	(+/-)	04-Jan-23	(+/-)	03-Jan-23
S50F23	Jan 2023	1,017.50	1,007.30	10.2 1.01 %	246	-2.77 %	253	0.80 %	251	2.03 %	246	-9.56 %	272
S50G23	Feb 2023	1,016.00	1,005.40	10.6 1.05 %	117	-1.68 %	119	11.21 %	107	-0.93 %	108	-0.92 %	109
S50H23	Mar 2023	1,014.60	1,003.60	11 1.1 %	552,793	2.49 %	539,358	2.30 %	527,207	1.20 %	520,966	-2.38 %	533,657
S50M23	Jun 2023	1,011.00	1,000.30	10.7 1.07 %	40,027	3.20 %	38,785	6.69 %	36,352	3.42 %	35,149	0.70 %	34,905
S50U23	Sep 2023	1,005.40	994.90	10.5 1.06 %	16,798	0.74 %	16,675	-0.78 %	16,806	6.32 %	15,807	6.37 %	14,860
S50Z23	Dec 2023	1,005.20	995.10	10.1 1.01 %	4,710	3.84 %	4,536	13.43 %	3,999	24.73 %	3,206	21.72 %	2,634

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jan-23	06-Jan-23	Change	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	(+/-)	04-Jan-23	(+/-)	03-Jan-23
SIRIH23	Mar 2023	15,115	1.67	1.67	0.00 0.00 %	153,023	-0.99 %	154,554	5.60 %	146,355	-8.78 %	160,449	-10.68 %	179,639
TTBH23	Mar 2023	12,897	1.46	1.45	0.01 0.69 %	46,757	5.67 %	44,250	-13.70 %	51,272	-26.24 %	69,509	5.16 %	66,098
BEMZ23	Dec 2023	11,300	9.81	9.79	0.02 0.20 %	11,000	105.61 %	5,350	114.86 %	2,490	0.00 %	2,490	0.00 %	0
WHAZ23	Dec 2023	11,000	4.08	4.03	0.05 1.24 %	20,500	41.38 %	14,500	##### %	500	0.00 %	0	0.00 %	0
BANPUH23	Mar 2023	10,602	12.61	12.44	0.17 1.37 %	29,481	5.40 %	27,970	-1.43 %	28,376	0.35 %	28,276	-8.13 %	30,779
GUNKULH23	Mar 2023	10,380	5.17	5.07	0.10 1.97 %	218,318	3.00 %	211,962	0.24 %	211,450	0.10 %	211,249	0.05 %	211,136
THANIH23	Mar 2023	9,932	4.31	4.11	0.20 4.87 %	36,181	-4.12 %	37,734	0.00 %	37,733	-6.20 %	40,228	5.24 %	38,225
AAVH23	Mar 2023	9,167	3.12	3.10	0.02 0.65 %	44,405	19.52 %	37,152	2.72 %	36,168	-5.69 %	38,349	4.17 %	36,814
THANIZ23	Dec 2023	8,200	4.22	4.03	0.19 4.71 %	8,200	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
MTCH23	Mar 2023	7,425	41.25	37.50	3.75 ##### %	8,031	-35.50 %	12,451	2.27 %	12,175	-0.04 %	12,180	10.35 %	11,038

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	(+/-)	04-Jan-23	(+/-)	03-Jan-23	09-Jan-23	06-Jan-23	Change
GUNKULH23	Mar 2023	10,380	218,318	3.00 %	211,962	0.24 %	211,450	0.10 %	211,249	0.05 %	211,136	5.17	5.07	0.1 1.97 %
JASH23	Mar 2023	552	211,836	0.24 %	211,336	0.00 %	211,327	-0.47 %	212,318	-0.23 %	212,815	2.28	2.25	0.03 1.33 %
SIRIH23	Mar 2023	15,115	153,023	-0.99 %	154,554	5.60 %	146,355	-8.78 %	160,449	-10.68 %	179,639	1.67	1.67	0 0 %
BLANDM23	Jun 2023	0	106,095	0.00 %	106,095	0.00 %	106,095	0.00 %	106,093	4.95 %	101,093	1.08	1.07	0.01 0.93 %
BLANDH23	Mar 2023	835	91,321	-0.31 %	91,607	1.67 %	90,104	-2.60 %	92,506	7.37 %	86,156	1.08	1.07	0.01 0.93 %
TRUEH23	Mar 2023	1,572	89,666	1.13 %	88,664	-0.53 %	89,137	-0.52 %	89,599	1.13 %	88,597	4.91	4.84	0.07 1.45 %
SIRIM23	Jun 2023	500	76,963	0.65 %	76,463	-5.53 %	80,939	0.64 %	80,428	-3.59 %	83,424	1.66	1.69	-0.03 -1.78 %
SUPERM23	Jun 2023	0	75,787	0.00 %	75,787	0.01 %	75,776	0.00 %	75,776	-1.30 %	76,776	0.70	0.69	0.01 1.45 %
ITDH23	Mar 2023	3,229	59,618	-1.38 %	60,452	0.02 %	60,439	0.04 %	60,413	0.03 %	60,394	2.04	1.91	0.13 6.81 %
TTBH23	Mar 2023	12,897	46,757	5.67 %	44,250	-13.70 %	51,272	-26.24 %	69,509	5.16 %	66,098	1.46	1.45	0.01 0.69 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	41.00	4.00	10.81
SAWAD	52.50	4.50	9.38
PSL	16.40	1.20	7.89
ITD	2.02	0.13	6.88
OSP	30.25	1.50	5.22
CBG	104.00	5.00	5.05
BEC	11.00	0.50	4.76
THANI	4.30	0.18	4.37
DELTA	842.00	34.00	4.21
CPALL	73.00	2.75	3.91

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	14.00	-0.30	-2.10
EA	90.50	-1.75	-1.90
GLOBAL	22.40	-0.40	-1.75
AWC	6.30	-0.10	-1.56
BEM	9.60	-0.15	-1.54
JAS	2.26	-0.02	-0.88
ERW	4.54	-0.04	-0.87
TQM	41.00	-0.25	-0.61
CHG	3.82	-0.02	-0.52
LH	9.80	-0.05	-0.51

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
09/01/2023	69,709	62,748	6,961	32,945	32,093	852	76,242	84,055	-7,813	178,896	614,691

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/01/2023	37,076	29,235	7,841	5,121	2,193	2,928	27,783	38,552	-10,769	69,980	42,406

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/01/2023	150	10	140	24,022	33,003	-8,981	53,383	44,542	8,841	77,555	187,460